

Hilbert Space Methods in Probability and Statistical Inference

Christopher G. Small, Don L. McLeish



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Hilbert Space Methods in Probability and Statistical Inference Christopher G. Small, Don L. McLeish Explains how Hilbert space techniques cross the boundaries into the foundations of probability and statistics. Focuses on the theory of martingales stochastic integration, interpolation and density estimation. Includes a copious amount of problems and examples.

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