The Methods of Distances in the Theory of Probability and Statistics

By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi

The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi

This book covers the method of metric distances and its application in probability theory and other fields. The method is fundamental in the study of limit theorems and generally in assessing the quality of approximations to a given probabilistic model. The method of metric distances is developed to study stability problems and reduces to the selection of an ideal or the most appropriate metric for the problem under consideration and a comparison of probability metrics.

After describing the basic structure of probability metrics and providing an analysis of the topologies in the space of probability measures generated by different types of probability metrics, the authors study stability problems by providing a characterization of the ideal metrics for a given problem and investigating the main relationships between different types of probability metrics. The presentation is provided in a general form, although specific cases are considered as they arise in the process of finding supplementary bounds or in applications to important special cases.

    Svetlozar T. Rachev is the Frey Family Foundation Chair of Quantitative Finance, Department of Applied Mathematics and Statistics, SUNY-Stony Brook and Chief Scientist of Finanlytica, USA. Lev B. Klebanov is a Professor in the Department of Probability and Mathematical Statistics, Charles University, Prague, Czech Republic. Stoyan V. Stoyanov is a Professor at EDHEC Business School and Head of Research, EDHEC-Risk Institute?Asia (Singapore). Frank J. Fabozzi is a Professor at EDHEC Business School. (USA)

[Download](#) The Methods of Distances in the Theory of Probabil ...pdf

[Read Online](#) The Methods of Distances in the Theory of Probab ...pdf

The Methods of Distances in the Theory of Probability and Statistics

By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi

The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi

This book covers the method of metric distances and its application in probability theory and other fields. The method is fundamental in the study of limit theorems and generally in assessing the quality of approximations to a given probabilistic model. The method of metric distances is developed to study stability problems and reduces to the selection of an ideal or the most appropriate metric for the problem under consideration and a comparison of probability metrics.

After describing the basic structure of probability metrics and providing an analysis of the topologies in the space of probability measures generated by different types of probability metrics, the authors study stability problems by providing a characterization of the ideal metrics for a given problem and investigating the main relationships between different types of probability metrics. The presentation is provided in a general form, although specific cases are considered as they arise in the process of finding supplementary bounds or in applications to important special cases.

Svetlozar T. Rachev is the Frey Family Foundation Chair of Quantitative Finance, Department of Applied Mathematics and Statistics, SUNY-Stony Brook and Chief Scientist of Finanlytica, USA. Lev B. Klebanov is a Professor in the Department of Probability and Mathematical Statistics, Charles University, Prague, Czech Republic. Stoyan V. Stoyanov is a Professor at EDHEC Business School and Head of Research, EDHEC-Risk Institute?Asia (Singapore). Frank J. Fabozzi is a Professor at EDHEC Business School. (USA)

The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi Bibliography

- Sales Rank: #3933411 in Books
- Published on: 2013-01-03
- Original language: English
- Number of items: 1
- Dimensions: 9.21" h x 1.38" w x 6.14" l, 2.34 pounds
- Binding: Hardcover
- 619 pages

⬇ **Download** The Methods of Distances in the Theory of Probabil ...pdf

📄 **Read Online** The Methods of Distances in the Theory of Probab ...pdf

Download and Read Free Online The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi

Editorial Review

Review

From the book reviews:

 "This textbook gives a comprehensive overview of the method of metric distances and its applications in probability theory. … The text is mainly self-contained and should be accessible for readers with basic knowledge in probability theory. The exposition is well structured and covers an impressive range of topics around the central theme of probability metrics." (Hilmar Mai, zbMATH, Vol. 1280, 2014)

"The reviewed book is divided into five parts. … The target audience is graduate students in the areas of functional analysis, geometry, mathematical programming, probability, statistics, stochastic analytics, and measure theory. The book can also be used for students in probability and statistics. The theory of probability metrics presented here can be applied to engineering, physics, chemistry, information theory, economics, and finance. Specialists from the aforementioned areas might find the book useful." (Adriana Horníková, Technometrics, Vol. 55 (4), November, 2013)

From the Back Cover

This book covers the method of metric distances and its application in probability theory and other fields. The method is fundamental in the study of limit theorems and generally in assessing the quality of approximations to a given probabilistic model. The method of metric distances is developed to study stability problems and reduces to the selection of an ideal or the most appropriate metric for the problem under consideration and a comparison of probability metrics.

After describing the basic structure of probability metrics and providing an analysis of the topologies in the space of probability measures generated by different types of probability metrics, the authors study stability problems by providing a characterization of the ideal metrics for a given problem and investigating the main relationships between different types of probability metrics. The presentation is provided in a general form, although specific cases are considered as they arise in the process of finding supplementary bounds or in applications to important special cases.

    Svetlozar T. Rachev is the Frey Family Foundation Chair of Quantitative Finance, Department of Applied Mathematics and Statistics, SUNY-Stony Brook and Chief Scientist of Finanlytica, USA. Lev B. Klebanov is a Professor in the Department of Probability and Mathematical Statistics, Charles University, Prague, Czech Republic. Stoyan V. Stoyanov is a Professor at EDHEC Business School and Head of Research, EDHEC-Risk Institute?Asia (Singapore). Frank J. Fabozzi is a Professor at EDHEC Business School. (USA)

About the Author
Svetlozar T. Rachev is a Professorin Department of Applied Mathematics and Statistics, SUNY-Stony Brook. Lev B. Klebanov is a Professor in the Department of Probability and Mathematical Statistics, MFF,

Charles University, Prague, Czech Republic. Stoyan V. Stoyanov is a Professor of Finance, EDHEC Business School, Head of Research, EDHEC-Risk Institute. Frank J. Fabozzi is a Professor of Finance, EDHEC Business School

Users Review

From reader reviews:

Linda Callaway:

What do you in relation to book? It is not important to you? Or just adding material when you require something to explain what the one you have problem? How about your time? Or are you busy man or woman? If you don't have spare time to try and do others business, it is make one feel bored faster. And you have free time? What did you do? Everyone has many questions above. They should answer that question simply because just their can do this. It said that about publication. Book is familiar on every person. Yes, it is suitable. Because start from on jardín de infancia until university need this kind of The Methods of Distances in the Theory of Probability and Statistics to read.

Eric Ray:

The book with title The Methods of Distances in the Theory of Probability and Statistics posesses a lot of information that you can study it. You can get a lot of gain after read this book. This specific book exist new know-how the information that exist in this publication represented the condition of the world now. That is important to yo7u to find out how the improvement of the world. This book will bring you inside new era of the syndication. You can read the e-book on your smart phone, so you can read the idea anywhere you want.

Bertha Greene:

Reading can called thoughts hangout, why? Because if you are reading a book specially book entitled The Methods of Distances in the Theory of Probability and Statistics your brain will drift away trough every dimension, wandering in most aspect that maybe unknown for but surely can become your mind friends. Imaging every word written in a publication then become one type conclusion and explanation that maybe you never get just before. The The Methods of Distances in the Theory of Probability and Statistics giving you another experience more than blown away your brain but also giving you useful facts for your better life in this era. So now let us explain to you the relaxing pattern this is your body and mind will probably be pleased when you are finished reading it, like winning a. Do you want to try this extraordinary spending spare time activity?

Paul Evans:

As we know that book is important thing to add our information for everything. By a e-book we can know everything you want. A book is a pair of written, printed, illustrated as well as blank sheet. Every year had been exactly added. This reserve The Methods of Distances in the Theory of Probability and Statistics was filled with regards to science. Spend your extra time to add your knowledge about your research competence. Some people has different feel when they reading a new book. If you know how big good thing about a

book, you can experience enjoy to read a guide. In the modern era like at this point, many ways to get book that you wanted.

Download and Read Online The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi #PJQ6BMK1V7N

Read The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi for online ebook

The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi books to read online.

Online The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi ebook PDF download

The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi Doc

The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi Mobipocket

The Methods of Distances in the Theory of Probability and Statistics By Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi EPub