

Alexandre B. Tsybakov

Introduction to Nonparametric Estimation

Introduction To Nonparametric Estimation A B Tsybakov

Lingjun Ying



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Method Gérard Biau, Luc Devroye, 2015-12-08 This text presents a wide ranging and rigorous overview of nearest neighbor methods one of the most important paradigms in machine learning Now in one self contained volume this book systematically covers key statistical probabilistic combinatorial and geometric ideas for understanding analyzing and developing nearest neighbor methods Gérard Biau is a professor at Universit Pierre et Marie Curie Paris Luc Devroye is a professor at the School of Computer Science at McGill University Montreal **High Dimensional Probability IX** Radosław Adamczak, Nathael

Gozlan, Karim Lounici, Mokshay Madiman, 2023-06-05 This volume collects selected papers from the Ninth High Dimensional Probability Conference held virtually from June 15 19 2020 These papers cover a wide range of topics and demonstrate how high dimensional probability remains an active area of research with applications across many mathematical disciplines Chapters are organized around four general topics inequalities and convexity limit theorems stochastic processes and high dimensional statistics High Dimensional Probability IX will be a valuable resource for researchers in this area

Long-Memory Processes Jan Beran, Yuanhua Feng, Sucharita Ghosh, Rafal Kulik, 2013-05-14 Long memory processes are known to play an important part in many areas of science and technology including physics geophysics hydrology telecommunications economics finance climatology and network engineering In the last 20 years enormous progress has been made in understanding the probabilistic foundations and statistical principles of such processes This book provides a timely and comprehensive review including a thorough discussion of mathematical and probabilistic foundations and statistical methods emphasizing their practical motivation and mathematical justification Proofs of the main theorems are provided and data examples illustrate practical aspects This book will be a valuable resource for researchers and graduate students in statistics mathematics econometrics and other quantitative areas as well as for practitioners and applied researchers who need to analyze data in which long memory power laws self similar scaling or fractal properties are relevant

Big Data Analysis Junwei Lu, 2025-12-07 This book covers the methods and theory of high dimensional probability statistics large scale optimization and inference We aim to quickly bring readers to the frontier and interdisciplinary areas of statistics optimization probability and machine learning This book covers topics in High dimensional probability Concentration inequality Sub Gaussian random variables Chernoff bounds Hoeffding's inequality Maximal inequalities High dimensional linear regression Ordinary least square Compressed sensing Lasso Variations of Lasso including group lasso

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[Mathematical Methods of Statistics](#), 2007 **Topics in Nonparametric Estimation** R. Z. Khasminskii, 1992 This book contains papers presented at the Seminar on Mathematical Statistics held at the Institute for Problems of Information Transmission of the Academy of Sciences in the former Soviet Union Founded in the mid 1960s this seminar is still active today and attracts most of the researchers in Moscow who are interested in mathematical statistics The topics covered include density regression and image estimation adaptive estimation stochastic approximation median estimation sequential experimental design and large deviations for empirical measures This collection is distinguished by the high scientific level of the papers and their modern approach This book will be of interest to scientists and engineers who use probability and statistics to mathematicians and applied statisticians who work in approximation theory and to computer scientists who work in image analysis [Minimax Theory of Image Reconstruction](#) A.P. Korostelev, A.B. Tsybakov, 2012-12-06 There exists a large variety of image reconstruction methods proposed by different authors see e.g. Pratt 1978 Rosenfeld and Kak 1982 Marr 1982 Selection of an appropriate method for a specific problem in image analysis has been always considered as an art How to find the image reconstruction method which is optimal in some sense In this book we give an answer to this question using the asymptotic minimax approach in the spirit of Ibragimov and Khasminskii 1980a b 1981 1982 Bretagnolle and Huber 1979 Stone 1980 1982 We assume that the image belongs to a certain functional class and we find the image estimators that achieve the best order of accuracy for the worst images in the class This concept of optimality is rather rough since only the order of accuracy is optimized However it is useful for comparing various image reconstruction methods For example we show that some popular methods such as simple linewise processing and linear estimation are not optimal for images with

sharp edges Note that discontinuity of images is an important specific feature appearing in most practical situations where one has to distinguish between the image domain and the background The approach of this book is based on generalization of nonparametric regression and nonparametric change point techniques We discuss these two basic problems in Chapter 1 Chapter 2 is devoted to minimax lower bounds for arbitrary estimators in general statistical models

Mathematical Reviews ,2005 **Change-point Problems** Edward G. Carlstein,Hans-Georg Müller,David Siegmund,1994
Nonparametric Set Estimation Problems in Statistical Inference and Learning Aarti Singh,2008 **Statistica Sinica** ,2009
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