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The prerequisite is a knowledge of classical probability theory and statistics. Denis Bosq is Professor of Statistics at the University of Paris 6 (Pierre et Marie Curie). He is Editor-in-Chief of "Statistical Inference for Stochastic Processes" and an editor of "Journal of Nonparametric Statistics".

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Nonparametric Statistics for Stochastic Processes. Authors (view affiliations) D. Bosq

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Nonparametric Statistics for Stochastic Processes Estimation and Prediction.

Authors: Bosq, Denis

Nonparametric Statistics for Stochastic Processes ...

Mathematics, Computer Science;

Published in Technometrics 2000; DOI:

10.1080/00401706.2000.10485721

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rticle{Odenckantz2000NonparametricSF,

title={Nonparametric Statistics for

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Prediction}, author={John Odenckantz},

journal={Technometrics},

year={2000}, volume={42},

pages={429-430} }

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context of a multivariate stationary process satisfactory strong mixing conditions.

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Nonparametric statistics for stochastic processes. (1998)

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Estimation And Prediction

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Silverman and Hardle are classics.

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Nonparametric Statistics for Stochastic Processes : Dennis ...

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PROCESSES M.E. Thompson and
A.Thavaneswaran University of Waterloo
and University of North Carolina, Chapel
Hill ABSTRACT The problem of Bayesian
estimation of a continuous time
stochastic 'signal' process, on which the
observation process depends linearly, is
discussed.

ON BAYESIAN NONPARAMETRIC ESTIMATION FOR STOCHASTIC PROCESSES

- in our nonparametric setting, it means
that a stochastic process can have as a
parameter another stochastic process •
We'll use hierarchical modeling to build
structured objects that are reminiscent
of graphical models—but are
nonparametric! - statistical
justification—the freedom inherent in

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**Combinatorial Stochastic Processes
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(1998) Nonparametric Statistics for
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Chen , X. & Fan , Y. (2006) Estimation
of copula-based semiparametric time
series models .

**UNIFORM CONVERGENCE RATES OF
KERNEL-BASED NONPARAMETRIC ...**

(1998) Nonparametric Statistics for
Stochastic Processes: Estimation and
Prediction, 2 nd ed. Lecture Notes in
Statistics 110. Springer-Verlag. Cai, Z.,
Li, Q., & Park, J. (2009) Functional-
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