

Associated sequences, demimartingales and nonparametric inference

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Abstrak

This book gives a comprehensive review of results for associated sequences and demimartingales developed so far, with special emphasis on demimartingales and related processes. Probabilistic properties of associated sequences, demimartingales and related processes are discussed in the first six chapters. Applications of some of these results to some problems in nonparametric statistical inference for such processes are investigated in the last three chapters.