

Asymptotics for associated random variables

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Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20419281&lokasi=lokal>

Abstrak

The book concerns the notion of association in probability and statistics. Association and some other positive dependence notions were introduced in 1966 and 1967 but received little attention from the probabilistic and statistics community. The interest in these dependence notions increased in the last 15 to 20 years, and many asymptotic results were proved and improved.

The goal of this book is to bring together the bulk of these results, presenting the theory in a unified way, explaining relations and implications of the results. It will present basic definitions and characterizations, followed by a collection of relevant inequalities. These are then applied to characterize almost sure and weak convergence of sequences of associated variables. It will also cover applications of positive dependence to the characterization of asymptotic results in nonparametric statistics.