

**Moklyachuk, M. P.**

**On a problem of game theory and the extrapolation of stochastic processes with values in a Hilbert space.** (Russian) [Zbl 0458.90086](#)

Teor. Veroyatn. Mat. Stat. 24, 107-114 (1981).

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**MSC:**

- [91A05](#) 2-person games
- [62M09](#) Non-Markovian processes: estimation
- [62M20](#) Inference from stochastic processes and prediction
- [91A40](#) Other game-theoretic models

Cited in **1** Review

**Keywords:**

extrapolation of stochastic processes; estimation error payoff; estimation game; two-person zero-sum game; stationary random process; separable Hilbert space