

Dacunha-Castelle, Didier; Duflo, Marie

Probabilités et statistiques. Tome 2: Problèmes à temps mobile. (French) Zbl 0535.62004

Collection Mathématiques Appliquées pour la Maîtrise. Paris etc.: Masson. XIV, 286 p. FF 138.00 (1983).

This textbook is a companion volume of the preceding title [Zbl 0535.62003](#). It contains no exercises: The exercises appear in a separate volume by the same authors. Most of the book is devoted to a description of various stochastic processes and the development of their properties. The usual methods of estimating unknown parameters of stochastic processes, and testing hypotheses about them, are also described. There are sections on optimal stopping and sequential analysis. The book is thorough and well-written, and should be a useful textbook.

Reviewer: [L.Weiss](#)

MSC:

- [62-01](#) Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics
- [60-01](#) Introductory exposition (textbooks, tutorial papers, etc.) pertaining to probability theory
- [60G07](#) General theory of stochastic processes
- [62M05](#) Markov processes: estimation; hidden Markov models
- [62M02](#) Markov processes: hypothesis testing
- [62M10](#) Time series, auto-correlation, regression, etc. in statistics (GARCH)

Cited in **3** Reviews
Cited in **48** Documents

Keywords:

[optimal stopping](#); [sequential analysis](#)