Asymptotic Theory of Weakly Dependent Random Processes (Probability Theory and Stochastic Modelling)

Emmanuel Rio

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Ces notes sont consacrées aux inégalités et aux théorèmes limites classiques pour les suites de variables aléatoires absolument régulières ou fortement mélangeantes au sens de Rosenblatt. Le but poursuivi est de donner des outils techniques pour l'étude des processus faiblement dépendants aux statisticiens ou aux probabilistes travaillant sur ces processus.

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