

Lecture Notes in Mathematics

Richard M. Dudley  
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# Differentiability of Six Operators on Nonsmooth Functions and $p$ -Variation

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# Differentiability Of Six Operators On Nonsmooth Functions And Pvariation

**RM Cervero**



## **Differentiability Of Six Operators On Nonsmooth Functions And Pvariation:**

**Differentiability of Six Operators on Nonsmooth Functions and P-Variation** R. M. Dudley, R. Norvaiša, 2014-01-15

**Differentiability of Six Operators on Nonsmooth Functions and p-Variation** R. M. Dudley, R. Norvaiša, 2006-12-08

The book is about differentiability of six operators on functions or pairs of functions composition  $f \circ g$  integration of  $f dg$  multiplication and convolution of two functions both varying and the product integral and inverse operators for one function The operators are differentiable with respect to  $p$  variation norms with optimal remainder bounds Thus the functions as arguments of the operators can be nonsmooth possibly discontinuous but four of the six operators turn out to be analytic holomorphic for some  $p$  variation norms The reader will need to know basic real analysis including Riemann and Lebesgue integration The book is intended for analysts statisticians and probabilists Analysts and statisticians have each studied the differentiability of some of the operators from different viewpoints and this volume seeks to unify and expand their results

**Concrete Functional Calculus** R. M. Dudley, R. Norvaiša, 2010-11-03 Concrete Functional Calculus focuses primarily on differentiability of some nonlinear operators on functions or pairs of functions This includes composition of two functions and the product integral taking a matrix or operator valued coefficient function into a solution of a system of linear differential equations with the given coefficients For nonlinear integral equations with respect to possibly discontinuous functions having unbounded variation existence and uniqueness of solutions are proved under suitable assumptions Key features and topics Extensive usage of  $p$  variation of functions Applications to stochastic processes This work will serve as a thorough reference on its main topics for researchers and graduate students with a background in real analysis and for Chapter 12 in probability

*Selected Works of R.M. Dudley* Evarist Giné, Vladimir Koltchinskii, R. Norvaiša, 2010-08-13 For almost fifty years Richard M Dudley has been extremely influential in the development of several areas of Probability His work on Gaussian processes led to the understanding of the basic fact that their sample boundedness and continuity should be characterized in terms of proper measures of complexity of their parameter spaces equipped with the intrinsic covariance metric His sufficient condition for sample continuity in terms of metric entropy is widely used and was proved by X Fernique to be necessary for stationary Gaussian processes whereas its more subtle versions majorizing measures were proved by M Talagrand to be necessary in general Together with V N Vapnik and A Y Cervonenkis R M Dudley is a founder of the modern theory of empirical processes in general spaces His work on uniform central limit theorems under bracketing entropy conditions and for Vapnik Cervonenkis classes greatly extends classical results that go back to A N Kolmogorov and M D Donsker and became the starting point of a new line of research continued in the work of Dudley and others that developed empirical processes into one of the major tools in mathematical statistics and statistical learning theory As a consequence of Dudley's early work on weak convergence of probability measures on non separable metric spaces the Skorohod topology on the space of regulated right continuous functions can be replaced in the study of weak convergence of the empirical distribution

function by the supremum norm In a further recent step Dudley replaces this norm by the stronger  $p$  variation norms which then allows replacing compact differentiability of many statistical functionals by Frchet differentiability in the delta method Richard M Dudley has also made important contributions to mathematical statistics the theory of weak convergence relativistic Markov processes differentiability of nonlinear operators and several other areas of mathematics Professor Dudley has been the adviser to thirty PhD s and is a Professor of Mathematics at the Massachusetts Institute of Technology

On the Geometry of Diffusion Operators and Stochastic Flows K.D. Elworthy, Yves Le Jan, Xue-Mei Li, 1999-11-17 This book constitutes the refereed proceedings of the 8th International Conference on Discrete Geometry for Computer Imagery DGCI 99 held in Marne la Vallee France in March 1999 The 24 revised full papers presented were selected from a total of 41 submissions Also included are four invited papers and seven poster presentations The volume is divided in topical sections on discrete objects and shapes planes surfaces reconstruction topology distance and object recognition thinning discretization and visualization

*Elemental Methods in Ergodic Ramsey Theory* Randall McCutcheon, 1999-12-15 This book constitutes the refereed proceedings of the 5th Biannual German Conference on Knowledge Based Systems XPS 99 held in W rzburg Germany in March 1999 The book presents four invited surveys by leading scientists together with 14 revised full papers selected from more than 50 papers presented at the meeting The papers address research issues in knowledge engineering knowledge based diagnosis knowledge based configuration and case based reasoning as well as advanced applications of knowledge based systems in various fields

Mathematical Reviews, 2003

**Uniqueness and Non-Uniqueness of Semigroups Generated by Singular Diffusion Operators** Andreas Eberle, 1999-11-17 This volume constitutes the thoroughly refereed post workshop proceedings of an international workshop on fuzzy logic in Artificial Intelligence held in Negoya Japan during IJCAI 97 The 17 revised full papers presented have gone through two rounds of reviewing and revision Three papers by leading authorities in the area are devoted to the general relevance of fuzzy logic and fuzzy sets to AI The remaining papers address various relevant issues ranging from theory to application in areas like knowledge representation induction logic programming robotics pattern recognition etc

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