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François G. Schmitt, Yongxiang Huang, 2016-01-07 Multi scale systems involving complex interacting processes that occur over a range of temporal and spatial scales are present in a broad range of disciplines Several methodologies exist to retrieve this multi scale information from a given time series however each method has its own limitations This book presents the mathematical theory behind the stochastic analysis of scaling time series including a general historical introduction to the problem of intermittency in turbulence as well as how to implement this analysis for a range of different applications Covering a variety of statistical methods such as Fourier analysis and wavelet transforms it provides readers with a thorough understanding of the techniques and when to apply them New techniques to analyse stochastic processes including empirical mode decomposition are also explored Case studies in turbulence and ocean sciences are used to demonstrate how these statistical methods can be applied in practice for students and researchers

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Vladimir I. Bogachev, 2007-01-15 Measure theory is a classical area of mathematics born more than two thousand years ago Nowadays it continues intensive development and has fruitful connections with most other fields of mathematics as well as important applications in physics This book gives an exposition of the foundations of modern measure theory and offers three levels of presentation a standard university graduate course an advanced study containing some complements to the basic course the material of this level corresponds to a variety of special courses and finally more specialized topics partly covered by more than 850 exercises Volume 1 Chapters 1 5 is devoted to the classical theory of measure and integral Whereas the first volume presents the ideas that go back mainly to Lebesgue the second volume Chapters 6 10 is to a large extent the result of the later development up to the recent years The central subjects of Volume 2 are transformations of measures conditional measures and weak convergence of measures These three topics are closely interwoven and form the heart of modern measure theory The organization of the book does not require systematic reading from beginning to end in particular almost all sections in the supplements are independent of each other and are directly linked only to specific sections of the main part The target readership includes graduate students interested in deeper knowledge of measure theory instructors of courses in measure and integration theory and researchers in all fields of

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