Zeitschrift: L'Enseignement Mathématique
Band: 44 (1998)
Heft: 3-4: L'ENSEIGNEMENT MATHÉMATIQUE

Kapitel: Statistique

the central limit theorem in stochastic models of economic dynamics. — S. Frason, W.J. Runnggaldier: A stochastic control model for hedging in incomplete markets. — L. Galtchouk, V. Konev: On sequential estimation of parameters in continuous-time stochastic regression. — M Huebner *et al.*: Asymptotic properties of an approximate maximum likelihood estimator for stochastic PDEs. — P. Imkeller: Enlargement of the Wiener filtration by a manifold valued random element via Malliavin's calculus. — etc...

Yu A. ROZANOV. — **Random fields and stochastic partial differential equations.** — Mathematics and its applications, vol. 438. — Un vol. relié, 16,5×25, de VII, 229 p. — ISBN 0-7923-4984-9. — Prix: Dfl. 195.00. — Kluwer Academic Publishers, Dordrecht, 1998.

This book considers some models described by means of partial differential equations and boundary conditions with chaotic stochastic disturbance. In a framework of stochastic partial differential equations an approach is suggested to generalize solutions of stochastic boundary problems. The main topic concerns probabilistic aspects with applications to the most well-known random fields models which are representative for the corresponding stochastic Sobolev spaces.

Statistique

D.R. BRILLINGER, L.T. FERNHOLZ, S. MORGENTHALER, (Editors). — **The practice of data analysis: essays in honor of John W. Tukey.** — Un vol. relié, 16,5×24, de VIII, 337 p. — ISBN 0-691-05782-6. — Prix: US$49.50. — Princeton University Press, Princeton, 1998.

This book honors John W. Tukey, one of the most influential statisticians of the twentieth century, on the occasion of his eightieth birthday. Contributors, some of them Tukey's former students, use his general theoretical work and his specific contributions to Exploratory Data Analysis as the point of departure for their papers. They cover topics from "pure" data analysis, such as gaussianizing transformations and regression estimates, and from "applied" subjects, such as the best way to rank the abilities of chess players or to estimate the abundance of birds in a particular area.

Ian L. DRYDEN, Kanti V. MARDIA. — **Statistical shape analysis.** — Wiley series in probability and statistics. — Un vol. relié, 16×23,5, de XVII, 347 p. — ISBN 0-471-95816-6. — Prix: £60.00. — John Wiley, Chichester, 1998.

This book involves methods for the geometrical study of random objects where location, rotation and scale information can be removed. It lays the foundations of the subject discussing key ideas and the very latest developments, as well as offering practical guidance and comparisons of techniques. The text primarily concentrates on landmark data – key points of correspondence located on each object. Careful consideration of the similarity invariances requires methods appropriate for non-Euclidean data analysis. In particular, multivariate statistical procedures cannot be applied directly, but can be adapted in certain instances.

B.S. EVERITT. — **The Cambridge dictionary of statistics.** — Un vol. relié, 18×25, de VIII, 360 p. — ISBN 0-521-59346-8. — Prix: £19.95. — Cambridge University Press, 1998.

Some 3000 terms are defined in all areas of statistics, including medical, survey, theoretical, applied and so on. In addition short biographies are given of over 100 important statisticians. The majority of definitions include a reference to a book or article where the reader can seek an

extended account of a term if required. Many of the definitions are accompanied by graphical material to aid understanding. The book is a 50% expansion of Everitt's earlier dictionary.

David GRIFFITHS, W. Douglas STIRLING, K. Laurence WELDON. — **Understanding data: principles & practice of statistics.** — Un vol. broché, 18×24,5, de XIV, 401 p. — ISBN 0-471-33734-X. — Prix: £24.95. — John Wiley, Chichester, 1998.

This textbook is intended for introductory courses in statistics. It provides concepts and tools that will enable students to analyse data intelligently. The text provides a serious introduction to applied statistics that will suit any student. Statistical concepts and tools are best learned through guided experiences in data analysis. Emphasis is placed on collection, display, examination, summary and presentation of data before developing mathematical and inferential data. The level of mathematics is kept to a minimum, yet the concepts necessary for an understanding of statistics are carefully explained. This understanding is exercised in all aspects of the book.

Wiebe R. PESTMAN. — **Mathematical statistics: an introduction.** — De Gruyter textbook. — Un vol. broché, 17×24, de IX, 545 p. — ISBN 3-11-015356-4. — Prix: DM 79.00. — Walter de Gruyter, Berlin, 1998.

The text covers compulsory fundamental topics like estimation theory, sufficiency, hypothesis testing, analysis of variance, and non-parametric methods. Moreover, there are also introductory sections, about the Kolmogorov-Smirnov test, von Mises differentiation, influence functions, robustness, metrics on sets of distribution functions, smoothing techniques, bootstrap methods, and density estimation. The final chapter of the book contains a first course in vectorial statistics and multiple regression analysis.

Wiebe R. PESTMAN, Ivo B. ALBERINK. — **Mathematical statistics: problems and detailed solutions.** — De Gruyter textbook. — Un vol. broché, 17×24, de IX, 325 p. — ISBN 3-11-015358-0. — Prix: DM 79.00. — Walter de Gruyter, Berlin, 1998.

This book contains some 250 problems in mathematical statistics, varying in difficulty, together with their solutions. The book is primarily intended as a solutions manual to the textbook *Mathematical statistics – an introduction* (de Gruyter 1998), which also includes the problems. The text can be used by mathematics, natural science and economics students who have mastered the topics of a first-year course in calculus and linear algebra.

Analyse numérique

Yu.E. ANIKONOV, B.A. BUBNOV and G.N. EROKHIN. — **Inverse and ill-posed sources problems.** — Inverse and ill-posed problems series. — Un vol. relié, 16,5×24,5, de 239 p. — ISBN 90-6764-273-8. — Prix: DM 187.00. — VSP, Utrecht, 1997.

In this book, the authors have considered different settings of inverse problems of mathematical physics, both in linear and nonlinear cases. Emphasis is given to unique solvability and the search for constructive methods. In general, the problems considered are multidimensional. Effective methods for source recovery are given for sources of different nature. The suggested methods and results will be valuable for the development of both theoretical and practical problems of simulation and determining the sources on the basis of multidimensional inverse problems of mathematical physics.