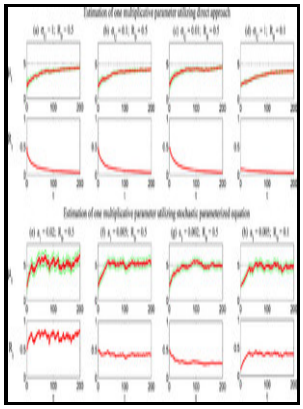
Stochastic representation of nearly-Gaussian, nonlinear processes

Rand Corp. - Simulation of Stochastic Processes by Spectral Representation



Description: -
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Human beings -- Animal nature
Animals (Philosophy)
Russian poetry -- History and criticism.
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Gaussian processes.
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P (Rand Corporation) -- P-4082.
Paper / Rand -- P-4082Stochastic representation of nearly-Gaussian, nonlinear processes
Notes: Includes bibliographical references (p. 25-27).
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Budhiraja , Dupuis , Maroulas : Variational representations for continuous time processes

Michael Schilder engineering and physics. Thus, the models introduced here provide instructive examples for these central problems in climate research. Optimal Gaussian Approximation For Multiple Time Series, Statistica Sinica.

[math/0511067] A stochastic Lagrangian representation of the 3

Multi-level dynamical systems: connecting the Ruelle response theory and the Mori—Zwanzig approach. Wu, and Wen-Hsiung Li Oct.

Papers

Instead, the observation space is divided into subsets, each of which is characterized by a different mapping function; each of these is learned via a different Gaussian process component in the postulated mixture. The goals of the work presented here are i to demonstrate how nonlinear dynamics on a reduced set of resolved climate variables can be modified significantly by the interaction with unresolved modes, ii to utilize the systematic mode reduction strategy ; to predict the detailed structure of the stochastic dynamics resulting from this interaction, and iii to compare these predictions with the results from resolved numerical simulations in detail. Interpolation of Spatial Data: Some Theory for Kriging.

Gaussian process

A stochastic parameterization for deep convection based on equilibrium statistics. Notice that some difficulty arises with the heuristic derivation as concerns the interpretation of the multiplicative noise in ; this problem is solved unambiguously by the systematic derivation of this equation. The correlation functions for U determined by the nonlinear stochastic equation in with these parameters and the corresponding linear stochastic model are compared with the numerical correlation functions for the three cases in and ; has a logarithmic vertical scale.

Nonlinear stochastic dynamic analysis by evolutionary tail

Testing for Trends in High-dimensional Time Series. More specifically, the ratio of radiosity to irradiance.

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