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The Fascination of Probability, Statistics and their Applications: In Honour of Ole E. Barndorff-Nielsen

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Collecting together twenty-three self-contained articles, this volume presents the current research of a number of renowned scientists in both probability theory and statistics as well as their various applications in economics, finance, the physics of wind-blown sand, queueing systems, risk assessment, turbulence and other areas.

The contributions are dedicated to and inspired by the research of Ole E. Barndorff-Nielsen who, since the early 1960s, has been and continues to be a very active and influential researcher working on a wide range of important problems.

The topics covered include, but are not limited to, econometrics, exponential families, Lévy processes and infinitely divisible distributions, limit theory, mathematical finance, random matrices, risk assessment, statistical inference for stochastic processes, stochastic analysis and optimal control, time series, and turbulence. The book will be of interest to researchers and graduate students in probability, statistics and their applications.

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