Stochastic Representations And A Geometric Parametrization

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are derived. Advantages and disadvantages of these stochastic representations are dis-cussed. The non-Euclidean geometric interpretation of the correlation coefficient and to motivate a new geometric are dis-cussed.

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Stochastic Representations And A Geometric Stochastic representations and a geometric parametrization of the two-dimensional Gaussian law Thomas Dietrich, Steve Kalke and Wolf-Dieter Richter* Institute of Mathematics, University of Rostock, Rostock, Germany (Received: 13 November 2012 Accepted in final form: 06 August 2013) Abstract

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Stochastic geometry - Wikipedia

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The geometric approach leads to a very clear notion of minimality and to geometric conditions for observability, constructibility, minimality of spectral factors, etc., which provide economy of representation and which play important roles in many questions of stochastic systems theory. There is a fundamental representation of Markovian split-

A geometric approach to modeling and estimation of linear

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