

HILBERT SPACE VALUED TRACES AND MULTIPLE STRATONOVICH
INTEGRALS WITH STATISTICAL APPLICATIONS

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Abstract: Multiple Stratonovich integrals (MSI) with respect to the Wiener process and the Brownian bridge are defined for a class of kernels having k -th order τ -traces which are, in general, different from the traces investigated in earlier work. Asymptotic distributions of V -statistics are derived and the limiting distribution expressed in terms of appropriate MSI. Another application yields an alternative proof of Filippova's theorem on the limiting distribution of von Mises statistical functions.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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