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A major goal of this article is to present some indications of how

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probability modelers and statisticians can contribute to analyses involving chaos. Article information Source Statist.

Berliner : Statistics, Probability and Chaos

CHAOS Comment: Relation Between Statistics and Chaos Richard L. Smith The involvement of statisticians in the field of chaos is relatively recent, but rapidly growing. Howell Tong's book (Tong, 1990) did much to make statisticians aware of the field. The Royal Statisti- cal Society has hosted discussion papers by Bartlett

[Statistics, Probability and Chaos]: Comment: Relation ...

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At least one major source of difficulty in statisti- cal analyses of chaotic systems is the demand by practitioners for techniques that are applicable to an enormous variety of dynamical systems.

Whereas "chaos" itself has certain specific defining

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Monte Carlo sampling and Bayesian methods are used to model the probability function $P(s, s^*, T)$. In fact, often the Metropolis-Hastings algorithm, as you may recall is a Markov Chain Monte Carlo method, (or methods modelled after it) are used to find

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transition thresholds (the probability in which one should transition).

Monte Carlo Methods, Made Simple. Using Chaos to Find ...

It is interesting to ask how white chaos and iid series differ. The similarities have concentrated on statistics that measure the linear properties of series, such as autocorrelations and spectra, so that the extent to which x_{t+1} can be explained linearly from past x_t is considered. Of-course, much more could be learned from statistics that ...

[Statistics, Probability and Chaos]: Comment

Saksman, Eero; Webb, Christian./ THE RIEMANN ZETA FUNCTION AND GAUSSIAN MULTIPLICATIVE CHAOS : STATISTICS ON THE CRITICAL LINE.In: Annals of Probability. 2020 ; Vol ...

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