Kybernetika

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Special Issue: Prague Stochastics 2010

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SPECIAL ISSUE: PRAGUE STOCHASTICS 2010

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This special issue of Kybernetika contains a selection of papers presented at PRAGUE STOCHASTICS 2010, an international conference held in Prague, on August 30 – September 3, 2010.

This scientific meeting has been traditionally organised in Prague since 1956 when Antonín Špaček initiated the first of the Prague Conferences on Information Theory, Statistical Decision Functions and Random Processes. Another successful tradition of Prague Symposia on Asymptotic Statistics was founded by Jaroslav Hájek in 1973. Both conferences have been organised as a joint event known as PRAGUE STOCHASTICS since 1998 when the 650th anniversary of Charles University was celebrated. The meeting is jointly organized by the Department of Probability and Mathematical Statistics (Charles University in Prague, Faculty of Mathematics and Physics) and by the Institute of Information Theory and Automation (Academy of Sciences of the Czech Republic).

The scientific programme traditionally covers a wide range of stochastics, with a special emphasis on the topics of this lively field which have been pursued in Prague, namely: Applied Probability, Asymptotic Statistics, Financial Time Series, Information Theory, Random Processes, Spatial Stochastics, Stochastic Optimization and Structural Breaks. At the recent meeting, two special sessions were held on the occasion of 25th anniversary of the L_1 density estimation and a jubilee of eminent Czech statistician Jana Jurečková. The presented collection provides an overview of the conference subject.

We would like to express our thanks to all authors for their interesting contributions to this issue, as well as to all who participated in organising the conference.

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