Contents

Notations .......................................................... ix

Introduction ...................................................... xi

Chapter 1. Stationary Increments of Discrete Time Stochastic Processes: Spectral Representation .............................................. 1

Chapter 2. Extrapolation Problem for Stochastic Sequences with Stationary $n$th Increments ....................................................... 9
  2.1. The classical method of extrapolation .......................... 9
  2.2. Minimax (robust) method of extrapolation ................... 21
  2.3. Least favorable spectral density in the class $D^f_0$ .......... 24
  2.4. Least favorable spectral densities which admit factorization in the class $D^f_u$ .................................................. 25
  2.5. Least favorable spectral density in the class $D_0^n$ .......... 29
  2.6. Least favorable spectral density which admits factorization in the class $D_u^n$ .................................................. 29

Chapter 3. Interpolation Problem for Stochastic Sequences with Stationary $n$th Increments ....................................................... 31
  3.1. The classical method of interpolation .......................... 31
  3.2. Minimax method of interpolation .............................. 41
  3.3. Least favorable spectral densities in the class $D_{0,n}$ .......... 43
  3.4. Least favorable spectral densities in the class $D_{M,n}$ .......... 47
Chapter 4. Extrapolation Problem for Stochastic Sequences with Stationary \( n \)th Increments Based on Observations with Stationary Noise ........................................... 53

4.1. The classical method of extrapolation with noise .............................................. 53
4.2. Extrapolation of cointegrated stochastic sequences ........................................ 71
4.3. Minimax (robust) method of extrapolation .................................................... 75
4.4. Least favorable spectral densities in the class \( D_f^0 \times D_g^0 \) .................................. 80
4.5. Least favorable spectral densities which admit factorization in the class \( D_f^0 \times D_g^0 \) ................................................................. 82
4.6. Least favorable spectral densities in the class \( D_u^0 \times D_e \) .................. 84
4.7. Least favorable spectral densities which admit factorization in the class \( D_u^0 \times D_e \) ................................................................. 86

Chapter 5. Interpolation Problem for Stochastic Sequences with Stationary \( n \)th Increments Based on Observations with Stationary Noise ........................................ 89

5.1. The classical method of interpolation with noise .............................................. 89
5.2. Interpolation of cointegrated stochastic sequences ........................................ 96
5.3. Minimax (robust) method of interpolation .................................................... 97
5.4. Least favorable spectral densities in the class \( D_{0,f}^0 \times D_{0,g}^0 \) .................. 100
5.5. Least favorable spectral densities in the class \( D_{2e,1} \times D_{1e,2} \) .................. 103

Chapter 6. Filtering Problem of Stochastic Sequences with Stationary \( n \)th Increments Based on Observations with Stationary Noise ........................................... 107

6.1. The classical method of filtering ................................................................. 107
6.2. Filtering problem for cointegrated stochastic sequences ................................ 119
6.3. Minimax (robust) method of filtering ......................................................... 124
6.4. Least favorable spectral densities in the class \( D_f^0 \times D_g^0 \) .................. 129
6.5. Least favorable spectral densities which admit factorization in the class \( D_f^0 \times D_g^0 \) ................................................................. 131
6.6. Least favorable spectral densities in the class \( D_u^0 \times D_e \) .................. 134
6.7. Least favorable spectral densities which admit factorization in the class \( D_u^0 \times D_e \) ................................................................. 135

Chapter 7. Interpolation Problem for Stochastic Sequences with Stationary \( n \)th Increments Observed with Non-stationary Noise ........................................... 139

7.1. The classical interpolation problem in the case of non-stationary noise ........ 140
7.2. Minimax (robust) method of interpolation ................................................ 148
7.3. Least favorable spectral densities in the class \( D_{0,\mu}^0 \times D_{0,\mu}^{-} \) ........... 150
7.4. Least favorable spectral densities in the class \( D_{M,\mu} \times D_{M,\mu} \) .................. 153
## Chapter 8. Filtering Problem for Stochastic Sequences with Stationary \( n \)th Increments Observed with Non-stationary Noise

8.1. The classical filtering problem in the case of non-stationary noise  
8.2. Minimax filtering based on observations with non-stationary noise  
8.3. Least favorable spectral densities in the class \( D_f^0 \times D_g^0 \)  
8.4. Least favorable spectral densities which admit factorizations in the class \( D_f^0 \times D_g^0 \)  
8.5. Least favorable spectral densities in the class \( D_u^0 \times D_e^0 \)  
8.6. Least favorable spectral densities which admit factorizations in the class \( D_u^0 \times D_e^0 \)  


## Chapter 10. Extrapolation Problem for Stochastic Processes with Stationary \( n \)th Increments

10.1. Hilbert space projection method of extrapolation  
10.2. Minimax (robust) method of extrapolation  
10.3. Least favorable spectral densities in the class \( D_f^0 \times D_g^0 \)  
10.4. Least favorable spectral density in the class \( D_f^0 \)  
10.5. Least favorable spectral densities which admit factorization in the class \( D_f^0 \)  
10.6. Least favorable spectral densities in the class \( D_u^0 \times D_e^0 \)  
10.7. Least favorable spectral densities which allow factorization in the class \( D_5 \)  

## Chapter 11. Interpolation Problem for Stochastic Processes with Stationary \( n \)th Increments

11.1. Hilbert space projection method of interpolation  
11.2. Minimax (robust) method of interpolation  
11.3. Least favorable spectral densities in the class \( D_f^0 \times D_g^0 \)  
11.4. Least favorable spectral density in the class \( D_f^0 \)  
11.5. Least favorable spectral densities in the class \( D_u^0 \times D_e^0 \)  
11.6. Least favorable spectral densities in the class \( D_u^0 \times D_e^0 \)  
11.7. Least favorable spectral densities in the class \( D_u^0 \times D_e^0 \)  
11.8. Least favorable spectral densities in the class \( D_u^0 \times D_e^0 \)  
11.9. Least favorable spectral densities in the class \( D_2e \)  

## Chapter 12. Filtering Problem for Stochastic Processes with Stationary \( n \)th Increments

12.1. Hilbert space projection method of filtering
12.2. Minimax (robust) method of filtering ........................................ 246
12.3. Least favorable spectral densities in the class $D_0 \times D_0^0$ ............ 248
12.4. Least favorable spectral densities in the class $D_v^u \times D_{\varepsilon}$ ........ 250

<table>
<thead>
<tr>
<th>Problems to Solve</th>
<th>253</th>
</tr>
</thead>
<tbody>
<tr>
<td>Appendix</td>
<td>259</td>
</tr>
<tr>
<td>References</td>
<td>267</td>
</tr>
<tr>
<td>Index</td>
<td>281</td>
</tr>
</tbody>
</table>