

Contents

Preface	7
Chapter 1: Generalities	13
§ 1. The Antecedents	13
§ 2. Demands of Prediction	15
§ 3. The Strategy of Analysis	17
Chapter 2: Embedded Invariant Structures	19
§ 4. Random Jumps and their Random Durations	20
§ 5. A Representation	23
§ 6. A Family of Models	25
§ 7. Some Related Processes	29
§ 8. $\langle \Sigma, \Delta \rangle$ Schemes in Light of Autoregression Theory	30
Chapter 3: Some Concrete Problems of Application	37
§ 9. Estimates	37
§ 10. Intervals of σ -Values	40
§ 11. Identification Procedure: Organization of Analysis	43
§ 12. Some Empirical Results	49
Chapter 4: Estimating the Conditional Probabilities	56
§ 13. Formulae for Conditional Probabilities	56
§ 14. Empirical Illustrations	59
Chapter 5: On the Scope of Application	63
§ 15. An Exercise in a Priori Reasoning	63
§ 16. A Survey of Empirical Results	69
Chapter 6: Other Schemes of Embedded Invariants	79
§ 17. The First Alternative Scheme: $\nabla^2 X(t) / \nabla X(t) = \xi(t, \omega)$	79
§ 18. A Second Alternative Scheme: $\nabla X(t+1) / X(t) = \eta(t, \omega)$	82
Chapter 7: Some Problems of Analyses and Applications	90
§ 19. Projected Work in the Domain of Formal Development	90
§ 20. The Problem of 'Goodness'	93
§ 21. The Problem of 'Goodness': An Heuristic Treatment	97
Concluding Remarks	102
Supplements	105
Abstract	123
Bibliography	126