

Texts in Statistical Science

Statistical Inference

Second Edition



George Casella
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Naval Postgraduate School (U.S.)



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Continuous Univariate Distributions, Volume 2 Norman L. Johnson, Samuel Kotz, Narayanaswamy Balakrishnan, 1995-05-08 Comprehensive reference for statistical distributions Continuous Univariate Distributions Volume 2 provides in depth reference for anyone who applies statistical distributions in fields including engineering business economics and the sciences Covering a range of distributions both common and uncommon this book includes guidance toward extreme value logistics Laplace beta rectangular noncentral distributions and more Each distribution is presented individually for ease of reference with clear explanations of methods of inference tolerance limits applications characterizations and other important aspects including reference to other related distributions

Smoothing Spline ANOVA Models Chong Gu, 2013-03-09 Nonparametric function estimation with stochastic data otherwise known as smoothing has been studied by several generations of statisticians Assisted by the recent availability of ample desktop and laptop computing power smoothing methods are now finding their ways into everyday data analysis by practitioners While scores of methods have proved successful for univariate smoothing ones practical in multivariate settings number far less Smoothing spline ANOVA models are a versatile family of smoothing methods derived through roughness penalties that are suitable for both univariate and multivariate problems In this book the author presents a comprehensive treatment of penalty smoothing under a unified framework Methods are developed for i regression with Gaussian and non Gaussian responses as well as with censored life time data ii density and conditional density estimation under a variety of sampling schemes and iii

hazard rate estimation with censored life time data and covariates The unifying themes are the general penalized likelihood method and the construction of multivariate models with built in ANOVA decompositions Extensive discussions are devoted to model construction smoothing parameter selection computation and asymptotic convergence Most of the computational and data analytical tools discussed in the book are implemented in R an open source clone of the popular S S PLUS language Code for regression has been distributed in the R package gss freely available through the Internet on CRAN the Comprehensive R Archive Network The use of gss facilities is illustrated in the book through simulated and real data examples

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Mathematical Geology Regression Analysis Ashish Sen, Muni Srivastava, 2012-12-06 Any method of fitting equations to data may be called regression Such equations are valuable for at least two purposes making predictions and judging the strength of relationships Because they provide a way of empirically identifying how a variable is affected by other variables regression methods have become essential in a wide range of fields including the social sciences engineering medical research and business Of the various methods of performing regression least squares is the most widely used In fact linear least squares regression is by far the most widely used of any statistical technique Although nonlinear least squares is covered in an appendix this book is mainly about linear least squares applied to fit a single equation as opposed to a system of equations The writing of this book started in 1982 Since then various drafts have been used at the University of Toronto for teaching a semester long course to juniors seniors and graduate students in a number of fields including statistics pharmacology engineering economics forestry and the behavioral sciences Parts of the book have also been used in a quarter long course given to Master's and Ph D students in public administration urban planning and engineering at the University of Illinois at Chicago UIC This experience and the comments and criticisms from students helped forge the final version

Scan Statistics Joseph Glaz, Joseph Naus, Sylvan Wallenstein, 2013-03-09 In many statistical applications the scientists have to analyze the occurrence of observed clusters of events in time or space The scientists are especially interested to determine whether an observed cluster of events has

occurred by chance if it is assumed that the events are distributed independently and uniformly over time or space Applications of scan statistics have been recorded in many areas of science and technology including geology geography medicine minefield detection molecular biology photography quality control and reliability theory and radio optics

Catalogue for the Academic Year Naval Postgraduate School (U.S.),1958 *Scientific and Technical Books and Serials in Print* ,1984 **Permutation Methods** Paul W. Jr. Mielke,Kenneth J. Berry,2013-06-29 The introduction of permutation

tests by R A Fisher relaxed the parametric structure requirement of a test statistic For example the structure of the test statistic is no longer required if the assumption of normality is removed The between object distance function of classical test statistics based on the assumption of normality is squared Euclidean distance Because squared Euclidean distance is not a metric i.e the triangle inequality is not satisfied it is not at all surprising that classical tests are severely affected by an extreme measurement of a single object A major purpose of this book is to take advantage of the relaxation of the structure of a statistic allowed by permutation tests While a variety of distance functions are valid for permutation tests a natural choice possessing many desirable properties is ordinary i.e non squared Euclidean distance Simulation studies show that permutation tests based on ordinary Euclidean distance are exceedingly robust in detecting location shifts of heavy tailed distributions These tests depend on a metric distance function and are reasonably powerful for a broad spectrum of univariate and multivariate distributions Least sum of absolute deviations LAD regression linked with a permutation test based on ordinary Euclidean distance yields a linear model analysis which controls for type I error **Maximum Penalized**

Likelihood Estimation P.P.B. Eggermont,V.N. LaRiccia,2001-06-21 This book deals with parametric and nonparametric density estimation from the maximum penalized likelihood point of view including estimation under constraints The focal points are existence and uniqueness of the estimators almost sure convergence rates for the L1 error and data driven smoothing parameter selection methods including their practical performance The reader will gain insight into technical tools from probability theory and applied mathematics **Statistical Methods for the Analysis of Repeated**

Measurements Charles S. Davis,2008-01-10 A comprehensive introduction to a wide variety of statistical methods for the analysis of repeated measurements It is designed to be both a useful reference for practitioners and a textbook for a graduate level course focused on methods for the analysis of repeated measurements The important features of this book include a comprehensive coverage of classical and recent methods for continuous and categorical outcome variables numerous homework problems at the end of each chapter and the extensive use of real data sets in examples and homework problems Forecasting with Dynamic Regression Models Alan Pankratz,2012-01-20 One of the most widely used tools in

statistical forecasting single equation regression models is examined here A companion to the author's earlier work *Forecasting with Univariate Box Jenkins Models Concepts and Cases* the present text pulls together recent time series ideas and gives special attention to possible intertemporal patterns distributed lag responses of output to input series and the auto

correlation patterns of regression disturbance It also includes six case studies **Fundamentals of Exploratory Analysis of Variance** David C. Hoaglin, Frederick Mosteller, John W. Tukey, 2009-09-25 The analysis of variance is presented as an exploratory component of data analysis while retaining the customary least squares fitting methods Balanced data layouts are used to reveal key ideas and techniques for exploration The approach emphasizes both the individual observations and the separate parts that the analysis produces Most chapters include exercises and the appendices give selected percentage points of the Gaussian t F chi squared and studentized range distributions **Subsampling** Dimitris N. Politis, Joseph P. Romano, Michael Wolf, 1999-08-13 The crux of the method relies on recomputing a statistic over appropriate subsamples of the data and using these recomputed values to build up a sampling distribution Readers are assumed to have a background roughly equivalent to a first year graduate course in theoretical statistics A large number of examples should make the book of interest to graduate students researchers and practitioners alike BOOK JACKET *Interpolation of Spatial Data* Michael L. Stein, 2012-12-06 Prediction of a random field based on observations of the random field at some set of locations arises in mining hydrology atmospheric sciences and geography Kriging a prediction scheme defined as any prediction scheme that minimizes mean squared prediction error among some class of predictors under a particular model for the field is commonly used in all these areas of prediction This book summarizes past work and describes new approaches to thinking about kriging

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