

Texts in Statistical Science

Statistical Inference

Second Edition



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Elements Of Statistical Inference 2nd Edition

Peter J. Rousseeuw, Annick M. Leroy



Elements Of Statistical Inference 2nd Edition:

The Elements of Statistical Learning Trevor Hastie, Robert Tibshirani, Jerome Friedman, 2009-08-26 This book describes the important ideas in a variety of fields such as medicine biology finance and marketing in a common conceptual framework While the approach is statistical the emphasis is on concepts rather than mathematics Many examples are given with a liberal use of colour graphics It is a valuable resource for statisticians and anyone interested in data mining in science or industry The book s coverage is broad from supervised learning prediction to unsupervised learning The many topics include neural networks support vector machines classification trees and boosting the first comprehensive treatment of this topic in any book This major new edition features many topics not covered in the original including graphical models random forests ensemble methods least angle regression path algorithms for the lasso non negative matrix factorisation and spectral clustering There is also a chapter on methods for wide data p bigger than n including multiple testing and false discovery rates

Core Collection Baker Library, 1987 *Robust Regression and Outlier Detection* Peter J. Rousseeuw, Annick M. Leroy, 2005-02-25 WILEY INTERSCIENCE PAPERBACK SERIES The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists The writing style is clear and informal and much of the discussion is oriented to application In short the book is a keeper Mathematical Geology I would highly recommend the addition of this book to the libraries of both students and professionals It is a useful textbook for the graduate student because it emphasizes both the philosophy and practice of robustness in regression settings and it provides excellent examples of precise logical proofs of theorems Even for those who are familiar with robustness the book will be a good reference because it consolidates the research in high breakdown affine equivariant estimators and includes an extensive bibliography in robust regression outlier diagnostics and related methods The aim of this book the authors tell us is to make robust regression available for everyday statistical practice Rousseeuw and Leroy have included all of the necessary ingredients to make this happen Journal of the American Statistical Association

Stochastic Simulation Brian D. Ripley, 2009-09-25 WILEY INTERSCIENCE PAPERBACK SERIES The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists this is a very competently written and useful addition to the statistical literature a book every statistician should look at and that many should study Short Book Reviews International Statistical Institute reading this book was an enjoyable learning experience The suggestions and recommendations on the methods make this book an excellent reference for anyone interested in simulation With its compact structure and good coverage of material it

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Measurement Error Models Wayne A. Fuller, 2009-09-25 The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists The effort of Professor Fuller is commendable the book provides a complete treatment of an important and frequently ignored topic Those who work with measurement error models will find it valuable It is the fundamental book on the subject and statisticians will benefit from adding this book to their collection or to university or departmental libraries Biometrics Given the large and diverse literature on measurement error errors in variables problems Fuller's book is most welcome Anyone with an interest in the subject should certainly have this book Journal of the American Statistical Association The author is to be commended for providing a complete presentation of a very important topic Statisticians working with measurement error problems will benefit from adding this book to their collection Technometrics this book is a remarkable achievement and the product of impressive top grade scholarly work Journal of Applied Econometrics *Measurement Error Models* offers coverage of estimation for situations where the model variables are observed subject to measurement error Regression models are included with errors in the variables latent variable models and factor models Results from several areas of application are discussed including recent results for nonlinear models and for models with unequal variances The estimation of true values for the fixed model prediction of true values under the random model model checks and the analysis of residuals are addressed and in addition procedures are illustrated with data drawn from nearly twenty real data sets *Statistics for Spatial Data* Noel Cressie, 2015-03-18 The Wiley Classics Library consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists Spatial statistics analyzing spatial data through statistical models has proven exceptionally versatile encompassing problems ranging from the microscopic to the astronomic However for the scientist and engineer faced only with scattered and uneven treatments of the subject in the scientific literature learning how to make practical use of spatial statistics in day to day analytical work is very

difficult Designed exclusively for scientists eager to tap into the enormous potential of this analytical tool and upgrade their range of technical skills Statistics for Spatial Data is a comprehensive single source guide to both the theory and applied aspects of spatial statistical methods The hard cover edition was hailed by Mathematical Reviews as an excellent book which will become a basic reference This paper back edition of the 1993 edition is designed to meet the many technological challenges facing the scientist and engineer Concentrating on the three areas of geostatistical data lattice data and point patterns the book sheds light on the link between data and model revealing how design inference and diagnostics are an outgrowth of that link It then explores new methods to reveal just how spatial statistical models can be used to solve important problems in a host of areas in science and engineering Discussion includes Exploratory spatial data analysis Spectral theory for stationary processes Spatial scale Simulation methods for spatial processes Spatial bootstrapping Statistical image analysis and remote sensing Computational aspects of model fitting Application of models to disease mapping Designed to accommodate the practical needs of the professional it features a unified and common notation for its subject as well as many detailed examples woven into the text numerous illustrations including graphs that illuminate the theory discussed and over 1 000 references Fully balancing theory with applications Statistics for Spatial Data Revised Edition is an exceptionally clear guide on making optimal use of one of the ascendant analytical tools of the decade one that has begun to capture the imagination of professionals in biology earth science civil electrical and agricultural engineering geography epidemiology and ecology

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

A User's Guide to Principal Components J. Edward Jackson, 2005-01-21 WILEY INTERSCIENCE PAPERBACK SERIES The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists From the Reviews of A User's Guide to Principal Components The book is aptly and correctly named A User's Guide It is the kind of book that a user at any level novice or skilled practitioner would want to have at hand for autotutorial for refresher or as a general purpose guide through the maze of modern PCA Technometrics I recommend A User's Guide to Principal Components to anyone who is running multivariate analyses or who contemplates performing such analyses Those who write their own software will find the book helpful in designing better programs Those who use off the shelf software will find it invaluable in interpreting the results

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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