

Group Invariance In Statistical Inference

Prakash Panigrahy



Group Invariance In Statistical Inference

Narayan C. Giri



Group Invariance In Statistical Inference:

Group Invariance in Statistical Inference Narayan C. Giri, 1996 In applied and pure sciences the structural properties of groups are increasingly utilised to find better solutions in statistical sciences Modern computers make statistical methods with large numbers of variables feasible Invariance is a mathematical term for symmetry and many statistical problems exhibit such properties In statistical analysis with large numbers of variables the invariance approach is becoming increasingly popular and useful because of its ability and usefulness in deriving better statistical procedures In this book Multivariate Statistical Inference is presented through Invariance

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Theory of Statistical Inference Anthony Almudevar, 2021-12-30 Theory of Statistical Inference is designed as a reference on statistical inference for researchers and students at the graduate or advanced undergraduate level It presents a unified treatment of the foundational ideas of modern statistical inference and would be suitable for a core course in a graduate program in statistics or biostatistics The emphasis is on the application of mathematical theory to the problem of inference leading to an optimization theory allowing the choice of those statistical methods yielding the most efficient use of data The book shows how a small number of key concepts such as sufficiency invariance stochastic ordering decision theory and vector space algebra play a recurring and unifying role The volume can be divided into four sections Part I provides a review of the required distribution theory Part II introduces the problem of statistical inference This includes the definitions of the exponential family invariant and Bayesian models Basic concepts of estimation confidence intervals and hypothesis testing are introduced here Part III constitutes the core of the volume presenting a formal theory of statistical inference Beginning with decision theory this section then covers uniformly minimum variance unbiased UMVU estimation minimum risk equivariant MRE estimation and the Neyman Pearson test Finally Part IV introduces large sample theory This section begins with stochastic limit theorems the method the Bahadur representation theorem for sample quantiles large sample U estimation the Cramér Rao lower bound and asymptotic efficiency A separate chapter is then devoted to estimating equation methods The volume ends with a detailed development of large sample hypothesis testing based on the likelihood ratio test LRT Rao score test and the Wald test Features This volume includes treatment of linear and nonlinear regression models ANOVA models generalized linear models GLM and generalized estimating equations GEE An introduction to decision theory including risk admissibility classification Bayes and minimax decision rules is presented The importance of this

sometimes overlooked topic to statistical methodology is emphasized The volume emphasizes throughout the important role that can be played by group theory and invariance in statistical inference Nonparametric rank based methods are derived by the same principles used for parametric models and are therefore presented as solutions to well defined mathematical problems rather than as robust heuristic alternatives to parametric methods Each chapter ends with a set of theoretical and applied exercises integrated with the main text Problems involving R programming are included Appendices summarize the necessary background in analysis matrix algebra and group theory

Philosophical Problems of Statistical Inference T. Seidenfeld, 1979-08-31 Probability and inverse inference Neyman Pearson theory Fisherian significance testing The fiducial argument one parameter The fiducial argument several parameters Ian Hacking's theory Henry Kyburg's theory Relevance and experimental design

STATISTICAL INFERENCE SRIVASTAVA, MANOJ KUMAR, SRIVASTAVA, NAMITA, 2009-12

Intended as a textbook for a core paper on Statistical Inference Testing of Hypotheses at the undergraduate level and one semester course at the master's level it emphasizes on J Neyman and Egon Pearson's mathematical foundations of hypothesis testing which is one of the finest methodologies of reaching conclusions on population parameter Following Wald and Ferguson's approach the book presents Neyman Pearson theory under broader premises of decision theory resulting into simplification and generalization of results On account of smooth mathematical development of this theory the book outlines the main result on Lebesgue theory in abstract spaces prior to rigorous theoretical developments on most powerful MP uniformly most powerful UMP and UMP unbiased tests for different types of testing problems Likelihood ratio tests their large sample properties to variety of testing situations and connection between confidence estimation and testing of hypothesis have been discussed in separate chapters The book illustrates simplification of testing problems and reduction in dimensionality of class of tests resulting into existence of an optimal test through the principle of sufficiency and invariance It concludes with rigorous theoretical developments on non parametric tests including their optimality asymptotic relative efficiency consistency and asymptotic null distribution Key Features Provides clarifications for a number of steps in the proofs of related theory stated therein Provides numerous solved examples to add analytical insight on the subject A separate chapter on an advanced topic similar and similar tests with Neyman structure for multi parameter testing The book also serves as a ready reference for the researchers in the areas of agricultural statistics biostatistics and econometrics

Principles Of Statistical Inference From A Neo-fisherian Perspective Luigi Pace, Alessandra Salvan, 1997-08-05 In this book an integrated introduction to statistical inference is provided from a frequentist likelihood based viewpoint Classical results are presented together with recent developments largely built upon ideas due to R A Fisher The term neo Fisherian highlights this After a unified review of background material statistical models likelihood data and model reduction first order asymptotics and inference in the presence of nuisance parameters including pseudo likelihoods a self contained introduction is given to exponential families exponential dispersion models generalized linear models and group families

Finally basic results of higher order asymptotics are introduced index notation asymptotic expansions for statistics and distributions and major applications to likelihood inference The emphasis is more on general concepts and methods than on regularity conditions Many examples are given for specific statistical models Each chapter is supplemented with problems and bibliographic notes This volume can serve as a textbook in intermediate level undergraduate and postgraduate courses in statistical inference

Statistical Inference from Stochastic Processes Narahari Umanath Prabhu,1988 Comprises the proceedings of the AMS IMS SIAM Summer Research Conference on Statistical Inference from Stochastic Processes held at Cornell University in August 1987 This book provides students and researchers with a familiarity with the foundations of inference from stochastic processes and intends to provide a knowledge of the developments

Introduction to the Theory of Statistical Inference Hannelore Liero,2016-04-19 Based on the authors lecture notes this text presents concise yet complete coverage of statistical inference theory focusing on the fundamental classical principles Unlike related textbooks it combines the theoretical basis of statistical inference with a useful applied toolbox that includes linear models Suitable for a second semester undergraduate course on statistical inference the text offers proofs to support the mathematics and does not require any use of measure theory It illustrates core concepts using cartoons and provides solutions to all examples and problems

Multivariate Statistical Inference Narayan C. Giri,2014-07-10 Multivariate Statistical Inference is a 10 chapter text that covers the theoretical and applied aspects of multivariate analysis specifically the multivariate normal distribution using the invariance approach Chapter I contains some special results regarding characteristic roots and vectors and partitioned submatrices of real and complex matrices as well as some special theorems on real and complex matrices useful in multivariate analysis Chapter II deals with the theory of groups and related results that are useful for the development of invariant statistical test procedures including the Jacobians of some specific transformations that are useful for deriving multivariate sampling distributions Chapter III is devoted to basic notions of multivariate distributions and the principle of invariance in statistical testing of hypotheses Chapters IV and V deal with the study of the real multivariate normal distribution through the probability density function and through a simple characterization and the maximum likelihood estimators of the parameters of the multivariate normal distribution and their optimum properties Chapter VI tackles a systematic derivation of basic multivariate sampling distributions for the real case while Chapter VII explores the tests and confidence regions of mean vectors of multivariate normal populations with known and unknown covariance matrices and their optimum properties Chapter VIII is devoted to a systematic derivation of tests concerning covariance matrices and mean vectors of multivariate normal populations and to the study of their optimum properties Chapters IX and X look into a treatment of discriminant analysis and the different covariance models and their analysis for the multivariate normal distribution These chapters also deal with the principal components factor models canonical correlations and time series This book will prove useful to statisticians mathematicians and advance mathematics students

Statistical Decision Theory

F. Liese, Klaus-J. Miescke, 2008-12-30 For advanced graduate students this book is a one stop shop that presents the main ideas of decision theory in an organized balanced and mathematically rigorous manner while observing statistical relevance All of the major topics are introduced at an elementary level then developed incrementally to higher levels The book is self contained as it provides full proofs worked out examples and problems The authors present a rigorous account of the concepts and a broad treatment of the major results of classical finite sample size decision theory and modern asymptotic decision theory With its broad coverage of decision theory this book fills the gap between standard graduate texts in mathematical statistics and advanced monographs on modern asymptotic theory *Recent Developments in Nonparametric Inference and Probability*, 2006 Multivariate Statistical Analysis Narayan C. Giri, 2003-11-14 Significantly revised and expanded Multivariate Statistical Analysis Second Edition addresses several added topics related to the properties and characterization of symmetric distributions elliptically symmetric multivariate distributions singular symmetric distributions estimation of covariance matrices tests of mean against one sided altern *Essential Statistical Inference* Dennis D. Boos, L A Stefanski, 2013-02-06 This book is for students and researchers who have had a first year graduate level mathematical statistics course It covers classical likelihood Bayesian and permutation inference an introduction to basic asymptotic distribution theory and modern topics like M estimation the jackknife and the bootstrap R code is woven throughout the text and there are a large number of examples and problems An important goal has been to make the topics accessible to a wide audience with little overt reliance on measure theory A typical semester course consists of Chapters 1 6 likelihood based estimation and testing Bayesian inference basic asymptotic results plus selections from M estimation and related testing and resampling methodology Dennis Boos and Len Stefanski are professors in the Department of Statistics at North Carolina State Their research has been eclectic often with a robustness angle although Stefanski is also known for research concentrated on measurement error including a co authored book on non linear measurement error models In recent years the authors have jointly worked on variable selection methods **Decomposition and Invariance of Measures, and Statistical Transformation Models** Ole E Barndorff-Nielsen, Preben Blaesild, Poul S. Eriksen, 2012-12-06 **Constrained Statistical Inference** Mervyn J. Silvapulle, Pranab Kumar Sen, 2011-09-15 An up to date approach to understanding statistical inference Statistical inference is finding useful applications in numerous fields from sociology and econometrics to biostatistics This volume enables professionals in these and related fields to master the concepts of statistical inference under inequality constraints and to apply the theory to problems in a variety of areas Constrained Statistical Inference Order Inequality and Shape Constraints provides a unified and up to date treatment of the methodology It clearly illustrates concepts with practical examples from a variety of fields focusing on sociology econometrics and biostatistics The authors also discuss a broad range of other inequality constrained inference problems that do not fit well in the contemplated unified framework providing a meaningful way for readers to comprehend methodological resolutions Chapter coverage includes

Population means and isotonic regression Inequality constrained tests on normal means Tests in general parametric models Likelihood and alternatives Analysis of categorical data Inference on monotone density function unimodal density function shape constraints and DMRL functions Bayesian perspectives including Stein's Paradox shrinkage estimation and decision theory

Linear Statistical Inference and its Applications C. Radhakrishna Rao, 2009-09-25 C R Rao would be found in almost any statistician's list of five outstanding workers in the world of Mathematical Statistics today His book represents a comprehensive account of the main body of results that comprise modern statistical theory W G Cochran C R Rao is one of the pioneers who laid the foundations of statistics which grew from ad hoc origins into a firmly grounded mathematical science B Efron Translated into six major languages of the world C R Rao's Linear Statistical Inference and Its Applications is one of the foremost works in statistical inference in the literature Incorporating the important developments in the subject that have taken place in the last three decades this paperback reprint of his classic work on statistical inference remains highly applicable to statistical analysis Presenting the theory and techniques of statistical inference in a logically integrated and practical form it covers The algebra of vectors and matrices Probability theory tools and techniques Continuous probability models The theory of least squares and the analysis of variance Criteria and methods of estimation Large sample theory and methods The theory of statistical inference Multivariate normal distribution Written for the student and professional with a basic knowledge of statistics this practical paperback edition gives this industry standard new life as a key resource for practicing statisticians and statisticians in training

Steps Towards a Unified Basis for Scientific Models and Methods Inge S. Helland, 2010 Culture in fact also plays an important role in science which is per se a multitude of different cultures The book attempts to build a bridge across three cultures mathematical statistics quantum theory and chemometrical methods Of course these three domains should not be taken as equals in any sense But the book holds the important claim that it is possible to develop a common language which at least to a certain extent can create direct links and build bridges From this point of departure the book will be of interest to the following three types of scientists statisticians quantum physicists and chemometricians and in particular statisticians and physicists who are interested in interdisciplinary research Written at a level that is accessible to general readers not only the academics the book will appeal to graduate students and mathematically educated persons of all disciplines as well as philosophers pure and applied mathematicians and the general public

Selected Proceedings of the Symposium on Inference for Stochastic Processes Ishwar V. Basawa, 2001

R.R. Bahadur's Lectures on the Theory of Estimation Raghu Raj Bahadur, Stephen M. Stigler, 2002 In the Winter Quarter of the academic year 1984-1985 Raj Bahadur gave a series of lectures on estimation theory at the University of Chicago Page i

Statistical Inference Mr. Rohit Manglik, 2024-07-27 EduGorilla Publication is a trusted name in the education sector committed to empowering learners with high quality study materials and resources Specializing in competitive exams and academic support EduGorilla provides comprehensive and well structured content tailored to meet

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