

PARAMETRIC STATISTICAL INFERENCE

- The probability, computed assuming H_0 is true, that the observed outcome would take a value as extreme or more extreme than that actually observed is called the **P-VALUE** of the test.
 - The smaller the p-value the stronger is the evidence **against** H_0 provided by the data.

1-SAMPLE Z STATISTIC FOR μ , known σ

$$Z = \frac{\bar{x} - \mu}{\sigma / \sqrt{n}}$$

- the test statistic assesses the evidence against the null hypothesis by allowing the calculation of p-value
- If the test statistic (Z-value) falls far from the value suggested by the null hypothesis in the direction specified by the alternative hypothesis, it is good evidence against H_0 and in favor of H_a .

P-value describes how strong the evidence is

Parametric Statistical Inference

**Jean Dickinson Gibbons, Subhabrata
Chakraborti**



Parametric Statistical Inference:

Modes of Parametric Statistical Inference Seymour Geisser, Wesley O. Johnson, 2006-01-03 A fascinating investigation into the foundations of statistical inference This publication examines the distinct philosophical foundations of different statistical modes of parametric inference Unlike many other texts that focus on methodology and applications this book focuses on a rather unique combination of theoretical and foundational aspects that underlie the field of statistical inference Readers gain a deeper understanding of the evolution and underlying logic of each mode as well as each mode's strengths and weaknesses The book begins with fascinating highlights from the history of statistical inference Readers are given historical examples of statistical reasoning used to address practical problems that arose throughout the centuries Next the book goes on to scrutinize four major modes of statistical inference Frequentist Likelihood Fiducial Bayesian The author provides readers with specific examples and counterexamples of situations and datasets where the modes yield both similar and dissimilar results including a violation of the likelihood principle in which Bayesian and likelihood methods differ from frequentist methods Each example is followed by a detailed discussion of why the results may have varied from one mode to another helping the reader to gain a greater understanding of each mode and how it works Moreover the author provides considerable mathematical detail on certain points to highlight key aspects of theoretical development The author's writing style and use of examples make the text clear and engaging This book is fundamental reading for graduate level students in statistics as well as anyone with an interest in the foundations of statistics and the principles underlying statistical inference including students in mathematics and the philosophy of science Readers with a background in theoretical statistics will find the text both accessible and absorbing

Parametric Statistical Inference James K. Lindsey, 1996 Inference involves drawing conclusions about some general phenomenon from limited empirical observations in the face of random variability Two central unifying components of statistics are the likelihood function and the exponential family These are here brought together for the first time as the central themes of a book on statistical inference This book is appropriate as an advanced undergraduate or graduate text in mathematical statistics

Parametric Statistical Inference Shelemyahu Zacks, 1981

Parametric Statistical Inference Ole Eiler Barndorff-Nielsen, University of North Carolina (System). Institute of Statistics, 1982*

Notes on Non-parametric Statistical Inference Edwin J. G. Pitman, 1949

Non-parametric Statistical Inference John Edward Hearst, 1952

Nonparametric Statistical Inference Jean Dickinson Gibbons, Subhabrata Chakraborti, 2014-03-10 Thoroughly revised and reorganized the fourth edition presents in depth coverage of the theory and methods of the most widely used nonparametric procedures in statistical analysis and offers example applications appropriate for all areas of the social behavioral and life sciences The book presents new material on the quantiles the calculation of exact and simulated power multiple comparisons additional goodness of fit tests methods of analysis of count data and modern computer applications using MINITAB SAS and STATXACT It includes tabular guides for simplified

applications of tests and finding P values and confidence interval estimates *A History of Parametric Statistical Inference from Bernoulli to Fisher, 1713-1935* Anders Hald, 2008-08-24 This is a history of parametric statistical inference written by one of the most important historians of statistics of the 20th century Anders Hald This book can be viewed as a follow up to his two most recent books although this current text is much more streamlined and contains new analysis of many ideas and developments And unlike his other books which were encyclopedic by nature this book can be used for a course on the topic the only prerequisites being a basic course in probability and statistics The book is divided into five main sections Binomial statistical inference Statistical inference by inverse probability The central limit theorem and linear minimum variance estimation by Laplace and Gauss Error theory skew distributions correlation sampling distributions The Fisherian Revolution 1912 1935 Throughout each of the chapters the author provides lively biographical sketches of many of the main characters including Laplace Gauss Edgeworth Fisher and Karl Pearson He also examines the roles played by DeMoivre James Bernoulli and Lagrange and he provides an accessible exposition of the work of R A Fisher This book will be of interest to statisticians mathematicians undergraduate and graduate students and historians of science *Non-standard Parametric Statistical Inference* Russell Cheng, 2017 This research monograph gives a unified view of non standard estimation problems It provides an overall mathematical framework but also draws together and studies in detail a large number of practical problems previously only treated separately offering solution methods and numerical procedures for each *Parametric and Nonparametric Inference for Statistical Dynamic Shape Analysis with Applications* Chiara Brombin, Luigi Salmaso, Lara Fontanella, Luigi Ippoliti, Caterina Fusilli, 2016-02-11 This book considers specific inferential issues arising from the analysis of dynamic shapes with the attempt to solve the problems at hand using probability models and nonparametric tests The models are simple to understand and interpret and provide a useful tool to describe the global dynamics of the landmark configurations However because of the non Euclidean nature of shape spaces distributions in shape spaces are not straightforward to obtain The book explores the use of the Gaussian distribution in the configuration space with similarity transformations integrated out Specifically it works with the offset normal shape distribution as a probability model for statistical inference on a sample of a temporal sequence of landmark configurations This enables inference for Gaussian processes from configurations onto the shape space The book is divided in two parts with the first three chapters covering material on the offset normal shape distribution and the remaining chapters covering the theory of NonParametric Combination NPC tests The chapters offer a collection of applications which are bound together by the theme of this book They refer to the analysis of data from the FG NET Face and Gesture Recognition Research Network database with facial expressions For these data it may be desirable to provide a description of the dynamics of the expressions or testing whether there is a difference between the dynamics of two facial expressions or testing which of the landmarks are more informative in explaining the pattern of an expression **Selected Topics in Statistical Inference** Manisha Pal, Bikas K.

Sinha,2024-09-11 This book focuses exclusively on the domain of parametric inference and that too from a reader's perspective i.e. covering only point estimation of parameters. It covers those topics in parametric inference which need clarity of exposure to students, researchers and teachers alike. Mere statements of theorems and proofs may not always reveal the inner beauty and significance of some aspects of inference. To ensure clarity, the book discusses the following topics at an advanced level: 1 sequential unbiased point estimation of p and its functions, generalization to trinomial and tetranomial populations; 2 some aspects of the use of additional resources in finite population inference; 3 the concept of sufficiency vis-à-vis the notion of sufficient experiments and comparison of experiments; 4 estimation of the size of a finite population with special features; and 5 unbiased estimation of reliability in exponential samples and other settings. This book provides a platform for thought-provoking, creative and challenging discussions on a variety of topics in statistical estimation theory. It is also ideal for research methodology course for statistics research scholars and for clarification of basic ideas in topics discussed at basic/advanced levels.

Nonparametric Inference Z. Govindarajulu, 2007 This book provides a solid foundation on nonparametric inference for students taking a graduate course in nonparametric statistics and serves as an easily accessible source for researchers in the area. With the exception of some sections requiring familiarity with measure theory, readers with an advanced calculus background will be comfortable with the material.

Bootstrapping Christopher Z. Mooney, Robert D. Duval, Robert Duvall, 1993-08-09 This book is clear and well-written. Anyone with any interest in the basis of quantitative analysis simply must read this book. Well-written with a wealth of explanation. Dougal Hutchison in Educational Research Using real data examples, this volume shows how to apply bootstrapping when the underlying sampling distribution of a statistic cannot be assumed normal, as well as when the sampling distribution has no analytic solution. In addition, it discusses the advantages and limitations of four bootstrap confidence interval methods: normal approximation, percentile bias corrected, percentile, and percentile t . The book concludes with a convenient summary of how to apply this computer-intensive methodology using various available software packages.

Nonparametric Statistical Inference Jean Dickinson Gibbons, Subhabrata Chakraborti, 2020-12-22 Praise for previous editions: a classic with a long history. Statistical Papers: The fact that the first edition of this book was published in 1971 is testimony to the book's success over a long period. ISI Short Book Reviews: one of the best books available for a theory course on nonparametric statistics; very well written and organized; recommended for teachers and graduate students. Biometrics: There is no competitor for this book and its comprehensive development and application of nonparametric methods. Users of one of the earlier editions should certainly consider upgrading to this new edition. Technometrics: Useful to students and research workers; a good textbook for a beginning graduate-level course in nonparametric statistics. Journal of the American Statistical Association: Since its first publication in 1971, Nonparametric Statistical Inference has been widely regarded as the source for learning about nonparametrics. The Sixth Edition carries on this tradition and incorporates computer solutions based on R. Features: Covers the most commonly

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Statistical Inference, Spring 1948, 1949 Parametric Statistical Change Point Analysis Jie Chen, Arjun K.

Gupta, 2011-11-06 This revised and expanded second edition is an in depth study of the change point problem from a general point of view as well as a further examination of change point analysis of the most commonly used statistical models Change point problems are encountered in such disciplines as economics finance medicine psychology signal processing and geology to mention only several More recently change point analysis has been found in extensive applications related to analyzing biomedical imaging data array Comparative Genomic Hybridization aCGH data and gene expression data The exposition throughout the work is clear and systematic with a great deal of introductory material included Different models are presented in each chapter including gamma and exponential models rarely examined thus far in the literature Extensive examples throughout the text emphasize key concepts and different methodologies used namely the likelihood ratio criterion as well as the Bayesian and information criterion approaches New examples of change point analysis in modern molecular biology and other fields such as finance and air traffic control are added in this second edition Also included are two new chapters on change points in the hazard function and other practical change point models such as the epidemic change point model and a smooth and abrupt change point model An up to date comprehensive bibliography and two indices round out the work **Lectures in Non-parametric Statistical Inference** Edwin J. G. Pitman, **Parametric Statistical Models and Likelihood**

Ole E Barndorff-Nielsen, 2012-12-06 This book is a slightly revised and expanded version of a set of notes used for a lecture series given at the Ecole d'Ete de Probabilites at St Flour in August 1986 In view of the statistical nature of the material discussed herein it was agreed to publish the material as a separate volume in the statistics series rather than as is the tradition in a joint volume in the Lecture Notes in Mathematics Series It is a genuine pleasure to have this opportunity to thank the organizers of Les Ecoles d'Ete and in particular Professor P L Hennequin for the excellent arrangements of these Summer Schools which form a very significant forum for the exchange of scientific ideas relating to probability The efficient careful and patient preparation of the typescript by Oddbj rg Wethelund is also gratefully acknowledged Aarhus June 1988 O E Barndorff Nielsen Parametric statistical Models and Likelihood O E Barndorff Nielsen o

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 for Categorical Data discusses the way asymptotic approaches have been often used in practice to make statistical inference
 This book introduces both conditional and unconditional exact approaches for the data in 2 by 2 or 2 by k contingency tables
 and is an ideal reference for users who are interested in having the convenience of applying asymptotic approaches with less
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Additional Paper Samuel David Silvey,1953

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