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Theory and Applications



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Claude Carlet



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Orthogonal Arrays A.S. Hedayat, N.J.A. Sloane, John Stufken, 1999-06-22 This is the first book on the subject since its introduction more than fifty years ago and it can be used as a graduate text or as a reference work It features all of the key results many very useful tables and a large number of research problems Contents Intro Rao's inequalities and improvements Orthogonal arrays and Galois fields Orthogonal arrays and error correcting codes Construction of orthogonal arrays from codes Orthogonal arrays and difference schemes

Orthogonal Arrays A.S. Hedayat, N.J.A. Sloane, John Stufken, 2012-09-27 Orthogonal arrays have played a vital role in improving the quality of products manufactured throughout the world This first book on the subject since its introduction more than fifty years ago serves as a key resource to this area of designing experiments Most of the arrays obtained by the methods in this book are available electronically Anyone running experiments whether in a chemistry lab or a manufacturing plant or in agricultural or medical research will find this book useful

Theory and Application of Uniform Experimental Designs Kai-Tai Fang, Min-Qian Liu, Hong Qin, Yong-Dao Zhou, 2018-10-02 The book provides necessary knowledge for readers interested in developing the theory of uniform experimental design It discusses measures of uniformity various construction methods of uniform designs modeling techniques design and modeling for experiments with mixtures and the usefulness of the uniformity in block factorial and supersaturated designs Experimental design is an important branch of statistics with a long history and is extremely useful in multi factor experiments Involving rich methodologies and various designs it has played a key role in industry technology sciences and various other fields A design that chooses experimental points uniformly scattered on the domain is known as uniform experimental design and uniform experimental design can be regarded as a fractional factorial design with model uncertainty a space filling design for computer experiments a robust design against the model specification and a supersaturated design and can be applied to experiments with mixtures

Extreme Value Theory with Applications to Natural Hazards Nicolas Bousquet, Pietro Bernardara, 2021-10-09 This richly illustrated book describes statistical extreme value theory for the quantification of natural hazards such as strong winds floods and rainfall and discusses an interdisciplinary approach to allow the theoretical methods to be applied The approach consists of a number of steps data selection and correction non stationary theory to account for trends due to climate change and selecting appropriate estimation techniques based on both decision theoretic features e.g Bayesian theory empirical robustness and a valid treatment of uncertainties It also examines and critically reviews alternative approaches based on stochastic and dynamic numerical models as well as recently emerging data analysis issues and presents large scale multidisciplinary state of the art case studies Intended for all those with a basic knowledge of statistical methods interested in the quantification of natural hazards the book is also a valuable resource for engineers conducting risk analyses in collaboration with scientists from other fields such as hydrologists meteorologists climatologists

Time Series: Theory and Methods Peter J. Brockwell, Richard A.

Davis,2009-05-13 This edition contains a large number of additions and corrections scattered throughout the text including the incorporation of a new chapter on state space models The companion diskette for the IBM PC has expanded into the software package ITSM An Interactive Time Series Modelling Package for the PC which includes a manual and can be ordered from Springer Verlag We are indebted to many readers who have used the book and programs and made suggestions for improvements Unfortunately there is not enough space to acknowledge all who have contributed in this way however special mention must be made of our prize winning fault finders Sid Resnick and F Pukelsheim Special mention should also be made of Anthony Brockwell whose advice and support on computing matters was invaluable in the preparation of the new diskettes We have been fortunate to work on the new edition in the excellent environments provided by the University of Melbourne and Colorado State University We thank Duane Boes particularly for his support and encouragement throughout and the Australian Research Council and National Science Foundation for their support of research related to the new material We are also indebted to Springer Verlag for their constant support and assistance in preparing the second edition Fort Collins Colorado P J BROCKWELL November 1990 R A DAVIS TSM An Interactive Time Series Modelling Package for the PC by P J Brockwell and R A Davis ISBN 0 387 97482 2 1991 Applications of Mathematics and Informatics in Military Science Nicholas Daras,2012-08-18 Analysis assessment and data management are core tools required for operation research analysts The April 2011 conference held at the Hellenic Military Academy addressed these issues with efforts to collect valuable recommendations for improving analysts capabilities to assess and communicate the necessary qualitative data to military leaders This unique volume is an outgrowth of the April conference and comprises of contributions from the fields of science mathematics and the military bringing Greek research findings to the world Topics cover a wide variety of mathematical methods used with application to defense and security Each contribution considers directions and pursuits of scientists that pertain to the military as well as the theoretical background required for methods algorithms and techniques used in military applications The direction of theoretical results in these applications is conveyed and open problems and future areas of focus are highlighted A foreword will be composed by a member of N A T O or a ranking member of the armed forces Topics covered include applied OR and military applications signal processing scattering scientific computing and applications combat simulation and statistical modeling satellite remote sensing and applied informatics cryptography and coding The contents of this volume will be of interest to a diverse audience including military operations research analysts the military community at large and practitioners working with mathematical methods and applications to informatics and military science **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 **Bayesian Survival**

Analysis Joseph G. Ibrahim, Ming-Hui Chen, Debajyoti Sinha, 2013-03-09 Survival analysis arises in many fields of study including medicine biology engineering public health epidemiology and economics This book provides a comprehensive treatment of Bayesian survival analysis Several topics are addressed including parametric models semiparametric models based on prior processes proportional and non proportional hazards models frailty models cure rate models model selection and comparison joint models for longitudinal and survival data models with time varying covariates missing covariate data design and monitoring of clinical trials accelerated failure time models models for multivariate survival data and special types of hierarchical survival models Also various censoring schemes are examined including right and interval censored data Several additional topics are discussed including noninformative and informative prior specifications computing posterior quantities of interest Bayesian hypothesis testing variable selection model selection with nonnested models model checking techniques using Bayesian diagnostic methods and Markov chain Monte Carlo MCMC algorithms for sampling from the posterior and predictive distributions The book presents a balance between theory and applications and for each class of models discussed detailed examples and analyses from case studies are presented whenever possible The applications are all essentially from the health sciences including cancer AIDS and the environment The book is intended as a graduate textbook or a reference book for a one semester course at the advanced masters or Ph.D level This book would be most suitable for second or third year graduate students in statistics or biostatistics It would also serve as a useful reference book for applied or theoretical researchers as well as practitioners 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 Model-based Geostatistics Peter Diggle, Paulo Justiniano Ribeiro, 2007-05-26 This volume is the first book length treatment of model based geostatistics The text is expository emphasizing statistical methods and applications rather than the underlying mathematical theory Analyses of datasets from a range of scientific contexts feature prominently and simulations are used to illustrate theoretical results Readers can reproduce most of the computational results in the book by using the authors software package geoR whose usage is illustrated in a computation section at the end of each chapter The book assumes a working knowledge of classical and Bayesian methods of inference linear models and generalized linear models 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 **Nonparametric Functional Data Analysis** Frédéric Ferraty, Philippe Vieu, 2006-11-22 Modern apparatuses allow us to collect samples of functional data mainly curves but also images On the other hand nonparametric statistics produces useful tools for standard data exploration This book links these two fields of modern statistics by explaining how functional data can be studied through parameter free statistical ideas At the same time it shows how functional data can be studied through parameter free statistical ideas and offers an original presentation of new nonparametric statistical methods for functional data analysis *Maximum Penalized Likelihood Estimation* P.P.B. Eggermont, Vincent N. LaRiccia, 2020-12-15 This book is intended for graduate students in statistics and industrial mathematics as well as researchers and practitioners in the field We cover both theory and practice of nonparametric estimation The text is novel in its use of maximum penalized likelihood estimation and the theory of convex minimization problems fully developed in the text to obtain convergence rates We also use and develop from an elementary view point discrete parameter submartingales and exponential inequalities A substantial effort has been made to discuss computational

details and to include simulation studies and analyses of some classical data sets using fully automatic data driven procedures Some theoretical topics that appear in textbook form for the first time are definitive treatments of I J Good's roughness penalization monotone and unimodal density estimation asymptotic optimality of generalized cross validation for spline smoothing and analogous methods for ill posed least squares problems and convergence proofs of EM algorithms for random sampling problems

Chaos: A Statistical Perspective Kung-Sik Chan, Howell Tong, 2013-03-09 It was none other than Henri Poincare who at the turn of the last century recognised that initial value sensitivity is a fundamental source of randomness For statisticians working within the traditional statistical framework the task of critically assimilating randomness generated by a purely deterministic system often known as chaos is an intellectual challenge Like some other statisticians we have taken up this challenge and our curiosity as reporters and participants has led us to investigate beyond the earlier discoveries in the field Earlier statistical work in the area was mostly concerned with the estimation of what is sometimes imprecisely called the fractal dimension During the different stages of our writing substantial portions of the book were used in lectures and seminars These include the DMV German Mathematical Society Seminar Program the inaugural session of lectures to the Crisis Points Project at the Peter Wall Institute of Advanced Studies University of British Columbia and the graduate courses on Time Series Analysis at the University of Iowa the University of Hong Kong the London School of Economics and Political Science and the Chinese University of Hong Kong We have therefore benefitted greatly from the comments and suggestions of these audiences as well as from colleagues and friends We are grateful to them for their contributions Our special thanks go to Colleen Cutler Cees Diks Barbel FinkensHidt Cindy Greenwood Masakazu Shimada Floris Takens and Qiwei Yao

Monte Carlo Methods in Bayesian Computation Ming-Hui Chen, Qi-Man Shao, Joseph G. Ibrahim, 2012-12-06 Sampling from the posterior distribution and computing posterior quantities of interest using Markov chain Monte Carlo MCMC samples are two major challenges involved in advanced Bayesian computation This book examines each of these issues in detail and focuses heavily on computing various posterior quantities of interest from a given MCMC sample Several topics are addressed including techniques for MCMC sampling Monte Carlo MC methods for estimation of posterior summaries improving simulation accuracy marginal posterior density estimation estimation of normalizing constants constrained parameter problems Highest Posterior Density HPD interval calculations computation of posterior modes and posterior computations for proportional hazards models and Dirichlet process models Also extensive discussion is given for computations involving model comparisons including both nested and nonnested models Marginal likelihood methods ratios of normalizing constants Bayes factors the Savage Dickey density ratio Stochastic Search Variable Selection SSVS Bayesian Model Averaging BMA the reverse jump algorithm and model adequacy using predictive and latent residual approaches are also discussed The book presents an equal mixture of theory and real applications

Contemporary Experimental Design, Multivariate Analysis and Data Mining Jianqing Fan, Jianxin Pan, 2020-05-22 The collection and

analysis of data play an important role in many fields of science and technology such as computational biology quantitative finance information engineering machine learning neuroscience medicine and the social sciences Especially in the era of big data researchers can easily collect data characterised by massive dimensions and complexity In celebration of Professor Kai Tai Fang s 80th birthday we present this book which furthers new and exciting developments in modern statistical theories methods and applications The book features four review papers on Professor Fang s numerous contributions to the fields of experimental design multivariate analysis data mining and education It also contains twenty research articles contributed by prominent and active figures in their fields The articles cover a wide range of important topics such as experimental design multivariate analysis data mining hypothesis testing and statistical models

Subsampling Dimitris N. Politis, Joseph P. Romano, Michael Wolf, 2012-12-06 Since Efron s profound paper on the bootstrap an enormous amount of effort has been spent on the development of bootstrap jackknife and other resampling methods The primary goal of these computer intensive methods has been to provide statistical tools that work in complex situations without imposing unrealistic or unverifiable assumptions about the data generating mechanism The primary goal of this book is to lay some of the foundation for subsampling methodology and related methods

Linear Models C. R. Rao, Helge Toutenburg, 2006-04-06 An up to date account of the theory and applications of linear models for use as a textbook in statistics at graduate level as well as an accompanying text for other courses in which linear models play a part The authors present a unified theory of inference from linear models with minimal assumptions not only through least squares theory but also using alternative methods of estimation and testing based on convex loss functions and general estimating equations Highlights include a special emphasis on sensitivity analysis and model selection a chapter devoted to the analysis of categorical data based on loglinear and logistic regression models a chapter devoted to incomplete data sets an extensive appendix on matrix theory a chapter devoted to the analysis of categorical data based on a unified presentation of generalized linear models including GEE methods for correlated response a chapter devoted to incomplete data sets including regression diagnostics to identify Non MCAR processes The material covered is thus invaluable not only to graduates but also to researchers and consultants in statistics

Conditional Specification of Statistical Models Barry C. Arnold, Enrique Castillo, Jose M. Sarabia, 2007-06-02 Efforts to visualize multivariate densities necessarily involve the use of cross sections or equivalently conditional densities This book focuses on distributions that are completely specified in terms of conditional densities They are appropriately used in any modeling situation where conditional information is completely or partially available All statistical researchers seeking more flexible models than those provided by classical models will find conditionally specified distributions of interest

Boolean Functions for Cryptography and Coding Theory Claude Carlet, 2021-01-07 Boolean functions are essential to systems for secure and reliable communication This comprehensive survey of Boolean functions for cryptography and coding covers the whole domain and all important results building on the author s influential articles with additional topics and

recent results A useful resource for researchers and graduate students the book balances detailed discussions of properties and parameters with examples of various types of cryptographic attacks that motivate the consideration of these parameters It provides all the necessary background on mathematics cryptography and coding and an overview on recent applications such as side channel attacks on smart cards cloud computing through fully homomorphic encryption and local pseudo random generators The result is a complete and accessible text on the state of the art in single and multiple output Boolean functions that illustrates the interaction between mathematics computer science and telecommunications

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