John E. Kolassa

Series Approximation Methods in Statistics

Third Edition

Series Approximation Methods In Statistics

Ibrahim Rahimov

Series Approximation Methods In Statistics:

   Series Approximation Methods in Statistics John Edward Kolassa,1994 Asymptotic techniques have long been important in statistical inference these techniques remain important in the age of fast computing because some exact answers are still either conceptually unavailable or practically out of reach This book presents theoretical results relevant to Edgeworth and saddlepoint expansions to densities and distribution functions It provides examples of their application in some simple and in a few complicated settings Numerical and asymptotic assessments of accuracy are presented Variants of these expansions including much of modern likelihood theory are discussed Applications to lattice distributions are extensively treated   Series Approximation Methods in Statistics Springer,2014-01-15   **Series Approximation Methods in Statistics** John E. Kolassa,2013-04-17 This book was originally compiled for a course I taught at the University of Rochester in the fall of 1991 and is intended to give advanced graduate students in statistics an introduction to Edgeworth and saddlepoint approximations and related techniques Many other authors have also written monographs on this sub ject and so this work is narrowly focused on two areas not recently discussed in theoretical text books These areas are first a rigorous consideration of Edgeworth and saddlepoint expansion limit theorems and second a survey of the more recent developments in the field In presenting expansion limit theorems I have drawn heavily on notation of McCullagh 1987 and on the theorems presented by Feller 1971 on Edgeworth expansions For saddlepoint notation and results I relied most heavily on the many papers of Daniels and a review paper by Reid 1988 Throughout this book I have tried to maintain consistent notation and to present theorems in such a way as to make a few theoretical results useful in as many contexts aS possible This was not only in order to present as many results with as few proofs as possible but more importantly to show the interconnections between the various facets of asymptotic theory Special attention is paid to regularity conditions The reasons they are needed and the parts they play in the proofs are both highlighted   **Lundberg Approximations for Compound Distributions with Insurance Applications** Gordon E. Willmot,X. Sheldon Lin,2012-12-06 These notes represent our summary of much of the recent research that has been done in recent years on approximations and bounds that have been developed for compound distributions and related quantities which are of interest in insurance and other areas of application in applied probability The basic technique employed in the derivation of many bounds is induc tive an approach that is motivated by arguments used by Sparre Andersen 1957 in connection with a renewal risk model in insurance This technique is both simple and powerful and yields quite general results The bounds themselves are motivated by the classical Lundberg exponential bounds which apply to ruin probabilities and the connection to compound dis tributions is through the interpretation of the ruin probability as the tail probability of a compound geometric distribution The initial exponential bounds were given in Willmot and Lin 1994 followed by the nonexpo nential generalization in Willmot 1994 Other related work on approximations for compound distributions and applications to various problems in insurance in

particular and applied probability in general is also discussed in subsequent chapters The results obtained or the arguments employed in these situations are similar to those for the compound distributions and thus we felt it useful to include them in the notes In many cases we have included exact results since these are useful in conjunction with the bounds and approximations developed   Introduction to Statistical Limit Theory Alan M. Polansky,2011-01-07 Helping students develop a good understanding of asymptotic theory Introduction to Statistical Limit Theory provides a thorough yet accessible treatment of common modes of convergence and their related tools used in statistics It also discusses how the results can be applied to several common areas in the field The author explains as much of the   *Principles of Statistical Inference* 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 Analysis with Measurement Error or Misclassification** Grace Y. Yi,2017-08-02 This monograph on measurement error and misclassification covers a broad range of problems and emphasizes unique features in modeling and analyzing problems arising from medical research and epidemiological studies Many measurement error and misclassification problems have been addressed in various fields over the years as well as with a wide spectrum of data including event history data such as survival data and recurrent event data correlated data such as longitudinal data and clustered data multi state event data and data arising from case control studies Statistical Analysis with Measurement Error or Misclassification Strategy Method and Application brings together assorted methods in a single text and provides an update of recent developments for a variety of settings Measurement error effects and strategies of handling mismeasurement for different models are closely examined in combination with applications to specific problems Readers with diverse backgrounds and objectives can utilize this text Familiarity with inference methods such as likelihood and estimating function theory or modeling schemes in varying settings such as survival analysis and longitudinal data analysis can result in a full appreciation of the material but it is not essential since each chapter provides basic inference frameworks and background information on an individual topic to ease the access of the material The text is presented in a coherent and self contained manner and highlights the essence of commonly used modeling and inference

methods This text can serve as a reference book for researchers interested in statistical methodology for handling data with measurement error or misclassification as a textbook for graduate students especially for those majoring in statistics and biostatistics or as a book for applied statisticians whose interest focuses on analysis of error contaminated data Grace Y Yi is Professor of Statistics and University Research Chair at the University of Waterloo She is the 2010 winner of the CRM SSC Prize an honor awarded in recognition of a statistical scientist s professional accomplishments in research during the first 15 years after having received a doctorate She is a Fellow of the American Statistical Association and an Elected Member of the International Statistical Institute   *Approximation Methods in Probability Theory* Vydas Čekanavičius,2016-06-16 This book presents a wide range of well known and less common methods used for estimating the accuracy of probabilistic approximations including the Esseen type inversion formulas the Stein method as well as the methods of convolutions and triangle function Emphasising the correct usage of the methods presented each step required for the proofs is examined in detail As a result this textbook provides valuable tools for proving approximation theorems While Approximation Methods in Probability Theory will appeal to everyone interested in limit theorems of probability theory the book is particularly aimed at graduate students who have completed a standard intermediate course in probability theory Furthermore experienced researchers wanting to enlarge their toolkit will also find this book useful   **Justice Statistics** Shana Hertz Hattis,2022-11-15 Justice Statistics An Extended Look at Crime in the United States is a special edition of Crime in the United States It brings together key reports that fall under this category Topics covered include capital punishment rape and sexual assault among college age women correctional populations crime in the United States hate crimes probation parole human trafficking and law enforcement officers killed and assaulted Tables in this volume provide a comprehensive account of each of these subjects Each section contains statistical tables and figures highlighting the data as well as a brief summary of the report s methodology and at a glance highlights of the most compelling information This completely updated volume providesvaluableinformation compiled by the Department of Justice including its subsidiaries the Bureau of Justice Statistics and the Federal Bureau of Investigation This publication includes more detailed information on the impact that COVID 19 had on law enforcement incarceration and the judiciary Additionally the section on capital punishment places more emphasis on the judicial process than on executions since capital punishment has been declining for two decades in the United States Finally a new ten year report on recidivism of prisoners is included   **Model-Oriented Design of Experiments** Valerii V. Fedorov,Peter Hackl,1997-06-20 Here the authors explain the basic ideas so as to generate interest in modern problems of experimental design The topics discussed include designs for inference based on nonlinear models designs for models with random parameters and stochastic processes designs for model discrimination and incorrectly specified contaminated models as well as examples of designs in functional spaces Since the authors avoid technical details the book assumes only a moderate background in calculus matrix algebra and statistics However at many places hints are given as to how readers

may enhance and adopt the basic ideas for advanced problems or applications This allows the book to be used for courses at different levels as well as serving as a useful reference for graduate students and researchers in statistics and engineering

Mixed Effects Models for Complex Data Lang Wu,2009-11-11 Although standard mixed effects models are useful in a range of studies other approaches must often be used in correlation with them when studying complex or incomplete data Mixed Effects Models for Complex Data discusses commonly used mixed effects models and presents appropriate approaches to address dropouts missing data measurement errors *Saddlepoint Approximations with Applications* Ronald W. Butler,2007-08-16 Modern statistical methods use complex sophisticated models that can lead to intractable computations Saddlepoint approximations can be the answer Written from the user s point of view this book explains in clear language how such approximate probability computations are made taking readers from the very beginnings to current applications The core material is presented in chapters 1 6 at an elementary mathematical level Chapters 7 9 then give a highly readable account of higher order asymptotic inference Later chapters address areas where saddlepoint methods have had substantial impact multivariate testing stochastic systems and applied probability bootstrap implementation in the transform domain and Bayesian computation and inference No previous background in the area is required Data examples from real applications demonstrate the practical value of the methods Ideal for graduate students and researchers in statistics biostatistics electrical engineering econometrics and applied mathematics this is both an entry level text and a valuable reference

Classification and Dissimilarity Analysis Bernard van Cutsem,2012-12-06 Classifying objects according to their likeness seems to have been a step in the human process of acquiring knowledge and it is certainly a basic part of many of the sciences Historically the scientific process has involved classification and organization particularly in sciences such as botany geology astronomy and linguistics In a modern context we may view classification as deriving a hierarchical clustering of objects Thus classification is close to factorial analysis methods and to multi dimensional scaling methods It provides a mathematical underpinning to the analysis of dissimilarities between objects **Stochastic Ordering and Dependence in Applied Probability** R. Szekli,2012-12-06 This book is an introductionary course in stochastic ordering and dependence in the field of applied probability for readers with some background in mathematics It is based on lectures and senlinars I have been giving for students at Mathematical Institute of Wroclaw University and on a graduate course a t Industrial Engineering Department of Texas A M University College Station and addressed to a reader willing to use for example Lebesgue measure conditional expectations with respect to sigma fields martingales or compensators as a common language in this field In Chapter 1 a selection of one dimensional orderings is presented together with applications in the theory of queues some parts of this selection are based on the recent literature not older than five years In Chapter 2 the material is centered around the strong stochastic ordering in many dimen sional spaces and functional spaces Necessary facts about conditioning Markov processes and point processes are introduced together with some classical results such as

the product formula and Poissonian departure theorem for Jackson networks or monotonicity results for some re newal processes then results on stochastic ordering of networks re ment policies and single server queues connected with Markov renewal processes are given Chapter 3 is devoted to dependence and relations between dependence and ordering exem plified by results on queueing networks and point processes among others **Stochastic Visibility in Random Fields** Shelemyahu Zacks,2012-12-06 The present monograph is a comprehensive summary of the research on visibility in random fields which I have conducted with the late Professor Micha Yadin for over ten years This research which resulted in several published papers and technical reports see bibliography was motivated by some military problems which were brought to our attention by Mr Pete Shugart of the US Army TRADOC Systems Analysis Activity presently called US Army TRADOC Analysis Command The Director ofTRASANA at the time the late Dr Wilbur Payne identified the problems and encouraged the support and funding of this research by the US Army Research contracts were first administered through the Office of Naval Research and subsequently by the Army Research Office We are most grateful to all involved for this support and encouragement In 1986 I administered a three day workshop on problem solving in the area of sto chastic visibility This workshop was held at the White Sands Missile Range facility A set of notes with some software were written for this workshop This workshop led to the incorporation of some of the methods discussed in the present book into the Army simulation package CASTFOREM Several people encouraged me to extend those notes and write the present monograph on the level of those notes so that the material will be more widely available for applications **Random Sums and Branching Stochastic Processes** Ibrahim Rahimov,2012-12-06 The aim of this monograph is to show how random sums that is the summation of a random number of dependent random variables may be used to analyse the behaviour of branching stochastic processes The author shows how these techniques may yield insight and new results when applied to a wide range of branching processes In particular processes with reproduction dependent and non stationary immigration may be analysed quite simply from this perspective On the other hand some new characterizations of the branching process without immigration dealing with its genealogical tree can be studied Readers are assumed to have a firm grounding in probability and stochastic processes but otherwise this account is self contained As a result researchers and graduate students tackling problems in this area will find this makes a useful contribution to their work **Monte Carlo Statistical Methods** Christian Robert,George Casella,2013-03-14 Monte Carlo statistical methods particularly those based on Markov chains have now matured to be part of the standard set of techniques used by statisticians This book is intended to bring these techniques into the class room being we hope a self contained logical development of the subject with all concepts being explained in detail and all theorems etc having detailed proofs There is also an abundance of examples and problems re lating the concepts with statistical practice and enhancing primarily the application of simulation techniques to statistical problems of various dif ficulties This is a textbook intended for a second year graduate course We do not assume that the

reader has any familiarity with Monte Carlo techniques such as random variable generation or with any Markov chain theory We do assume that the reader has had a first course in statistical theory at the level of Statistical Inference by Casella and Berger 1990 Unfortu nately a few times throughout the book a somewhat more advanced no tion is needed We have kept these incidents to a minimum and have posted warnings when they occur While this is a book on simulation whose actual implementation must be processed through a computer no requirement is made on programming skills or computing abilities algorithms are pre sented in a program like format but in plain text rather than in a specific programming language Most of the examples in the book were actually implemented in C with the S Plus graphical interface   Theory of Point Estimation Erich L. Lehmann,George Casella,2006-05-02 Since the publication in 1983 of Theory of Point Estimation much new work has made it desirable to bring out a second edition The inclusion of the new material has increased the length of the book from 500 to 600 pages of the approximately 1000 references about 25% have appeared since 1983 The greatest change has been the addition to the sparse treatment of Bayesian inference in the first edition This includes the addition of new sections on Equivariant Hierarchical and Empirical Bayes and on their comparisons Other major additions deal with new developments concerning the information in equality and simultaneous and shrinkage estimation The Notes at the end of each chapter now provide not only bibliographic and historical material but also introductions to recent development in point estimation and other related topics which for space reasons it was not possible to include in the main text The problem sections also have been greatly expanded On the other hand to save space most of the discussion in the first edition on robust estimation in particu lar L M and R estimators has been deleted This topic is the subject of two excellent books by Hampel et al 1986 and Staudte and Sheather 1990 Other than subject matter changes there have been some minor modifications in the presentation   A Course in the Large Sample Theory of Statistical Inference W. Jackson Hall,David Oakes,2023-12-14 This book provides an accessible but rigorous introduction to asymptotic theory in parametric statistical models Asymptotic results for estimation and testing are derived using the moving alternative formulation due to R A Fisher and L Le Cam Later chapters include discussions of linear rank statistics and of chi squared tests for contingency table analysis including situations where parameters are estimated from the complete ungrouped data This book is based on lecture notes prepared by the first author subsequently edited expanded and updated by the second author Key features Succinct account of the concept of asymptotic linearity and its uses Simplified derivations of the major results under an assumption of joint asymptotic normality Inclusion of numerical illustrations practical examples and advice Highlighting some unexpected consequences of the theory Large number of exercises many with hints to solutions Some facility with linear algebra and with real analysis including epsilon delta arguments is required Concepts and results from measure theory are explained when used Familiarity with undergraduate probability and statistics including basic concepts of estimation and hypothesis testing is necessary and experience with applying these concepts to data analysis would be very helpful   Applied Ordinal Logistic Regression Using

<u>Stata</u> Xing Liu,2015-09-30 The first book to provide a unified framework for both single level and multilevel modeling of ordinal categorical data Applied Ordinal Logistic Regression Using Stata by Xing Liu helps readers learn how to conduct analyses interpret the results from Stata output and present those results in scholarly writing Using step by step instructions this non technical applied book leads students applied researchers and practitioners to a deeper understanding of statistical concepts by closely connecting the underlying theories of models with the application of real world data using statistical software

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