Sequential Nonparametrics: Invariance Principles and Statistical Inference (Wiley Series in Probability and Statistics – Applied Probability and Statistics Section)

Sen, Pranab Kumar

Sequential Nonparametrics

Pranab Kumar Sen

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Sequential Nonparametrics Pranab Kumar Sen,1981-10-13 A thorough text on sequential nonparametrics utilizing a unified martingale approach in the study of the invariance principles for nonparametric statistics Contains formulations of sequential tests and estimators such as repeated significance and rank order tests Shows how sequential confidence regions and asymptotically risk efficient point estimation procedures can be treated in a complete nonparametric set up Includes extensive bibliography   Theory and Applications of Sequential Nonparametrics Pranab Kumar Sen,1985-01-31 A study of sequential nonparametric methods emphasizing the unified Martingale approach to the theory with a detailed explanation of major applications including problems arising in clinical trials life testing experimentation survival analysis classical sequential analysis and other areas of applied statistics and biostatistics   Sequential Methods and Their Applications Nitis Mukhopadhyay,Basil M. de Silva,2008-10-28 Interactively Run Simulations and Experiment with Real or Simulated Data to Make Sequential Analysis Come AliveTaking an accessible nonmathematical approach to this field Sequential Methods and Their Applications illustrates the efficiency of sequential methodologies when dealing with contemporary statistical challenges in many areas The book fir   **Recent Developments in Nonparametric Inference and Probability** ,2006

Gini Inequality Index Nitis Mukhopadhyay,Partha Pratim Sengupta,2021-04-21 Prof Nitis Mukhopadhyay and Prof Partha Pratim Sengupta who edited this volume with great attention and rigor have certainly carried out noteworthy activities Giovanni Maria Giorgi University of Rome Sapienza This book is an important contribution to the development of indices of disparity and dissatisfaction in the age of globalization and social strife Shelemyahu Zacks SUNY Binghamton It will not be an overstatement when I say that the famous income inequality index or wealth inequality index which is most widely accepted across the globe is named after Corrado Gini 1984 1965 I take this opportunity to heartily applaud the two co editors for spending their valuable time and energy in putting together a wonderful collection of papers written by the acclaimed researchers on selected topics of interest today I am very impressed and I believe so will be its readers K V Mardia University of Leeds Gini coefficient or Gini index was originally defined as a standardized measure of statistical dispersion intended to understand an income distribution It has evolved into quantifying inequity in all kinds of distributions of wealth gender parity access to education and health services environmental policies and numerous other attributes of importance Gini Inequality Index Methods and Applications features original high quality peer reviewed chapters prepared by internationally acclaimed researchers They provide innovative methodologies whether quantitative or qualitative covering welfare economics development economics optimization non optimization econometrics air quality statistical learning inference sample size determination big data science and some heuristics Never before has such a wide dimension of leading research inspired by Gini s works and their applicability been collected in one edited volume The volume also showcases modern approaches to the research of a number of very talented and upcoming younger contributors and collaborators This

feature will give readers a window with a distinct view of what emerging research in this field may entail in the near future

Methodology in Robust and Nonparametric Statistics Jana Jurečková,Pranab Kumar Sen,Jan Picek,2012-07-20 Robust and nonparametric statistical methods have their foundation in fields ranging from agricultural science to astronomy from biomedical sciences to the public health disciplines and more recently in genomics bioinformatics and financial statistics These disciplines are presently nourished by data mining and high level computer based algorithms but to work actively with robust and nonparametric procedures practitioners need to understand their background Explaining the underpinnings of robust methods and recent theoretical developments Methodology in Robust and Nonparametric Statistics provides a profound mathematically rigorous explanation of the methodology of robust and nonparametric statistical procedures Thoroughly up to date this book Presents multivariate robust and nonparametric estimation with special emphasis on affine equivariant procedures followed by hypotheses testing and confidence sets Keeps mathematical abstractions at bay while remaining largely theoretical Provides a pool of basic mathematical tools used throughout the book in derivations of main results The methodology presented with due emphasis on asymptotics and interrelations will pave the way for further developments on robust statistical procedures in more complex models Using examples to illustrate the methods the text highlights applications in the fields of biomedical science bioinformatics finance and engineering In addition the authors provide exercises in the text **Statistical Models Based on Counting Processes** Per K. Andersen,Ornulf Borgan,Richard D. Gill,Niels Keiding,2012-12-06 Modern survival analysis and more general event history analysis may be effectively handled in the mathematical framework of counting processes stochastic integration martingale central limit theory and product integration This book presents this theory which has been the subject of an intense research activity during the past one and a half decades The exposition of the theory is integrated with careful presentation of many practical examples almost exclusively from the authors own experience with detailed numerical and graphical illustrations Statistical Models Based on Counting Processes may be viewed as a research monograph for mathematical statisticians and biostatisticians although almost all methods are given in concrete detail to be used in practice by other mathematically oriented researchers studying event histories demographers econometricians epidemiologists actuarial mathematicians reliabilty engineers and biologists Much of the material has so far only been available in the journal literature if at all and so a wide variety of researchers will find this an invaluable survey of the subject This book is a masterful account of the counting process approach is certain to be the standard reference for the area and should be on the bookshelf of anyone interested in event history analysis International Statistical Institute Short Book Reviews this impressive reference which contains a a wealth of powerful mathematics practical examples and analytic insights as well as a complete integration of historical developments and recent advances in event history analysis Journal of the American Statistical Association

Missing and Modified Data in Nonparametric Estimation Sam Efromovich,2018-03-12 This book presents a

systematic and unified approach for modern nonparametric treatment of missing and modified data via examples of density and hazard rate estimation nonparametric regression filtering signals and time series analysis All basic types of missing at random and not at random biasing truncation censoring and measurement errors are discussed and their treatment is explained Ten chapters of the book cover basic cases of direct data biased data nondestructive and destructive missing survival data modified by truncation and censoring missing survival data stationary and nonstationary time series and processes and ill posed modifications The coverage is suitable for self study or a one semester course for graduate students with a prerequisite of a standard course in introductory probability Exercises of various levels of difficulty will be helpful for the instructor and self study The book is primarily about practically important small samples It explains when consistent estimation is possible and why in some cases missing data should be ignored and why others must be considered If missing or data modification makes consistent estimation impossible then the author explains what type of action is needed to restore the lost information The book contains more than a hundred figures with simulated data that explain virtually every setting claim and development The companion R software package allows the reader to verify reproduce and modify every simulation and used estimators This makes the material fully transparent and allows one to study it interactively Sam Efromovich is the Endowed Professor of Mathematical Sciences and the Head of the Actuarial Program at the University of Texas at Dallas He is well known for his work on the theory and application of nonparametric curve estimation and is the author of Nonparametric Curve Estimation Methods Theory and Applications Professor Sam Efromovich is a Fellow of the Institute of Mathematical Statistics and the American Statistical Association **Probability Theory and Mathematical Statistics. Vol. 2** B. Grigelionis,Yu. V. Prohorov,V. V. Sazonov,V. Statulevičius,2020-05-18 No detailed description available for PROB TH MATH ST GRIGELIONIS VOL 2 PROC 5 1989 E BOOK **Communications and Networks** Ian F. Blake,H. Vincent Poor,2012-12-06 The areas of communications computer networks and signal processing have undergone rapid development over the past several years The advent of VLSI circuitry and increasingly sophisticated computer hardware and software techniques have made possible the construction of systems and signal proces sors for communications applications not contemplated only a short time ago The increasing complexity of communication systems both by themselves and in land based or satellite networks has created a greater need for finding use ful mathematical techniques for their analysis The rapidly evolving technolo gies involved continue to find exciting new areas for application and it remains a challenge for researchers to keep abreast of developments In this volume researchers from a broad cross section of the areas of communications signal processing and computer networks have been invited to contribute articles to assist readers in learning about the current state of research and future research directions in their area The authors were not given tight guidelines for their contributions and thus the character and emphasis of each chapter differs Although the scope of the areas considered is necessarily limited in a volume of this size the coverage here is quite broad and it is hoped that the

reader will find the contents of this volume to be interesting useful and informative **Breakthroughs in Statistics** Samuel Kotz,Norman L. Johnson,2012-12-06 This is a two volume collection of seminal papers in the statistical sciences written during the past 100 years These papers have each had an outstanding influence on the development of statistical theory and practice over the last century Each paper is preceded by an introduction written by an authority in the field providing background information and assessing its influence Readers will enjoy a fresh outlook on now well established features of statistical techniques and philosophy by becoming acquainted with the ways they have been developed It is hoped that some readers will be stimulated to study some of the references provided in the Introductions and also in the papers themselves and so attain a deeper background knowledge of the basis of their work **Artificial Intelligence, Big Data and Data Science in Statistics** Ansgar Steland,Kwok-Leung Tsui,2022-11-15 This book discusses the interplay between statistics data science machine learning and artificial intelligence with a focus on environmental science the natural sciences and technology It covers the state of the art from both a theoretical and a practical viewpoint and describes how to successfully apply machine learning methods demonstrating the benefits of statistics for modeling and analyzing high dimensional and big data The book s expert contributions include theoretical studies of machine learning methods expositions of general methodologies for sound statistical analyses of data as well as novel approaches to modeling and analyzing data for specific problems and areas In terms of applications the contributions deal with data as arising in industrial quality control autonomous driving transportation and traffic chip manufacturing photovoltaics football transmission of infectious diseases Covid 19 and public health The book will appeal to statisticians and data scientists as well as engineers and computer scientists working in related fields or applications **U-Statistics** A J. Lee,2019-03-13 In 1946 Paul Halmos studied unbiased estimators of minimum variance and planted the seed from which the subject matter of the present monograph sprang The author has undertaken to provide experts and advanced students with a review of the present status of the evolved theory of U statistics including applications to indicate the range and scope of U statistic methods Complete with over 200 end of chapter references this is an invaluable addition to the libraries of applied and theoretical statisticians and mathematicians **Non-Parametric Statistical Diagnosis** E. Brodsky,B.S. Darkhovsky,2013-03-14 This book has a distinct philosophy and it is appropriate to make it explicit at the outset In our view almost all classic statistical inference is based upon the assumption explicit or implicit that there exists a fixed probabilistic mechanism of data generation Unlike classic statistical inference this book is devoted to the statistical analysis of data about complex objects with more than one probabilistic mechanism of data generation We think that the exis tence of more than one data generation process DGP is the most important characteristic of com plex systems When the hypothesis of statistical homogeneity holds true Le there exists only one mechanism of data generation all statistical inference is based upon the fundamentallaws of large numbers However the situation is completely different when the probabilistic law of data generation can change in time or in the phase space In

this case all data obtained must be sorted in subsamples generated by different probabilistic mechanisms Only after such classification we can make correct inferences about all DGPs There exists yet another type of problem for complex systems Here it is important to detect possible but unpredictable changes of DGPs on line with data collection Since the complex system can change the probabilistic mechanism of data generation the correct statistical analysis of such data must begin with decisions about possible changes in DGPs *From Finite Sample to Asymptotic Methods in Statistics* Pranab K. Sen,Julio M. Singer,Antonio C. Pedroso de Lima,2010 A broad view of exact statistical inference and the development of asymptotic statistical inference **Exponential Distribution** K. Balakrishnan,2019-01-22 The exponential distribution is one of the most significant and widely used distribution in statistical practice It possesses several important statistical properties and yet exhibits great mathematical tractability This volume provides a systematic and comprehensive synthesis of the diverse literature on the theory and applications of the expon **Nonparametric Methods in Change Point Problems** E. Brodsky,B.S. Darkhovsky,2013-03-14 The explosive development of information science and technology puts in new problems involving statistical data analysis These problems result from higher re quirements concerning the reliability of statistical decisions the accuracy of math ematical models and the quality of control in complex systems A new aspect of statistical analysis has emerged closely connected with one of the basic questions of cynergetics how to compress large volumes of experimental data in order to extract the most valuable information from data observed De tection of large homogeneous segments of data enables one to identify hidden regularities in an object s behavior to create mathematical models for each seg ment of homogeneity to choose an appropriate control etc Statistical methods dealing with the detection of changes in the characteristics of random processes can be of great use in all these problems These methods have accompanied the rapid growth in data beginning from the middle of our century According to a tradition of more than thirty years we call this sphere of statistical analysis the theory of change point detection During the last fifteen years we have witnessed many exciting developments in the theory of change point detection New promising directions of research have emerged and traditional trends have flourished anew Despite this most of the results are widely scattered in the literature and few monographs exist A real need has arisen for up to date books which present an account of important current research trends one of which is the theory of non parametric change point detection Multistage Selection and Ranking Procedures Nitis Mukhopadhyay,Tumulesh K.S. Solanky,1994-02-25 This useful volume provides a thorough synthesis of second order asymptotics in multistage sampling methodologies for selection and ranking unifying available second order results in general and applying them to a host of situations Contains in each chapter helpful Notes and Overviews to facilitate comprehension as well as Complements and Problems for more in depth study of specific topics *Advances on Theoretical and Methodological Aspects of Probability and Statistics* N. Balakrishnan,2003-04-24 At the International Indian Statistical Association Conference held at McMaster University in Ontario Canada participants focused on advancements in theory and

methodology of probability and statistics This is one of two volumes containing invited papers from the meeting The 32 chapters deal with different topics of interest including stochastic processes and inference distributions and characterizations inference Bayesian inference selection methods regression methods and methods in health research The text is ideal for applied mathematicians statisticians and researchers in the field **Probability Theory and Mathematical Statistics** B. Grigelionis,J. Kubilius,H. Pragarauskas,V. Statulevičius,2020-05-18 No detailed description available for Probability Theory and Mathematical Statistics

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