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Number-theoretic Methods in Statistics

K.-T. Fang and
Y. Wang



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Number Theoretic Methods In Statistics

P. McCullagh



Number Theoretic Methods In Statistics:

Number-Theoretic Methods in Statistics Kai-Tai Fang, Y. Wang, 1993-12-01 This book is a survey of recent work on the application of number theory in statistics. The essence of number theoretic methods is to find a set of points that are universally scattered over an s dimensional unit cube. In certain circumstances this set can be used instead of random numbers in the Monte Carlo method. The idea can also be applied to other problems such as in experimental design. This book will illustrate the idea of number theoretic methods and their application in statistics. The emphasis is on applying the methods to practical problems so only part proofs of theorems are given. *Number-theoretic Methods in Statistics* Kai-tai Fang, Yuan Wang, 2013-11-07 This book contains some of the research work conducted by the authors in past seventeen years. Our research started in 1976. At that time the first author was studying a problem of alloy steel standardization where a series of probabilities of the 5 dimensional normal distribution needed to be calculated. Since the usual methods for numerical evaluation of multiple definite integrals were all ineffective he asked the second author for input on the number theoretic method for numerical integration. As a result his problem was solved by using the number theoretic method. The essence of the number theoretic method (NTM) is to find a set of points that is uniformly scattered over an s dimensional unit cube and sometimes this set can be used instead of random number in Monte Carlo method. The authors then understood that this idea can apply also to some other problems for instance problems in experimental design. In 1978 a Chinese industrial agency proposed a problem of experimental designs to the authors where six factors with at least 12 levels for each factor should be considered. Since the experiment was quite expensive we were asked to provide an efficient experimental design within 50 experiments. This led us to study the problem on how to apply the number theoretic method to arrange the experiments and we proposed a so called uniform design for designing experiments. Information-Theoretic Methods in Data Science Miguel R. D. Rodrigues, Yonina C. Eldar, 2021-04-08 The first unified treatment of the interface between information theory and emerging topics in data science written in a clear tutorial style. Covering topics such as data acquisition, representation, analysis, and communication, it is ideal for graduate students and researchers in information theory, signal processing, and machine learning. **My Mathematical Life** Yuan Wang, 2024-03-21 This book is an autobiographical interview with Chinese Academician Yuan Wang on his experience in mathematical research. The book looks back on Wang's collaboration with his teacher Hua Loo Keng and younger scholars, offering insights into fruitful cooperation in mathematical research. In this book Yuan Wang's path of studying Goldbach conjecture is revealed in detail from motivation to method. Then his work on algebraic number theory is traced back in a separate chapter. The book ends with two chapters which introduce Wang's interest in history of mathematics and his hobbies outside of mathematical research. Wang shows how a mathematician can in the same time be a historical and popular science writer and in particular a well received calligrapher. The book is intended for undergraduate and graduate students studying number theory. Researchers who are willing to learn from the experience

of an established mathematician as well as math amateurs and general audience who are interested in Yuan Wang's life story might also find this book appealing

Advanced Research on Computer Science and Information Engineering Gang Shen, Xiong Huang, 2011-05-09 This two volume set CCIS 152 and CCIS 153 constitutes the refereed proceedings of the International Conference on Computer Science and Information Engineering CSIE 2011 held in Zhengzhou China in May 2011 The 159 revised full papers presented in both volumes were carefully reviewed and selected from a large number of submissions The papers present original research results that are broadly relevant to the theory and applications of Computer Science and Information Engineering and address a wide variety of topics such as algorithms automation artificial intelligence bioinformatics computer networks computer security computer vision modeling and simulation databases data mining e learning e commerce e business image processing knowledge management multimedia mobile computing natural computing open and innovative education pattern recognition parallel computing robotics wireless networks and Web applications

Algebraic Statistics Giovanni Pistone, Eva Riccomagno, Henry P. Wynn, 2000-12-21 Written by pioneers in this exciting new field Algebraic Statistics introduces the application of polynomial algebra to experimental design discrete probability and statistics It begins with an introduction to Gröbner bases and a thorough description of their applications to experimental design A special chapter covers the binary case with new application to coherent systems in reliability and two level factorial designs The work paves the way in the last two chapters for the application of computer algebra to discrete probability and statistical modelling through the important concept of an algebraic statistical model As the first book on the subject Algebraic Statistics presents many opportunities for spin off research and applications and should become a landmark work welcomed by both the statistical community and its relatives in mathematics and computer science

Tensor Methods in Statistics P. McCullagh, 2018-01-18 This book provides a systematic development of tensor methods in statistics beginning with the study of multivariate moments and cumulants The effect on moment arrays and on cumulant arrays of making linear or affine transformations of the variables is studied Because of their importance in statistical theory invariant functions of the cumulants are studied in some detail This is followed by an examination of the effect of making a polynomial transformation of the original variables The fundamental operation of summing over complementary set partitions is introduced at this stage This operation shapes the notation and pervades much of the remainder of the book The necessary lattice theory is discussed and suitable tables of complementary set partitions are provided Subsequent chapters deal with asymptotic approximations based on Edgeworth expansion and saddlepoint expansion The saddlepoint expansion is introduced via the Legendre transformation of the cumulant generating function also known as the conjugate function of the cumulant generating function A recurring theme is that with suitably chosen notation multivariate calculations are often simpler and more transparent than the corresponding univariate calculations The final two chapters deal with likelihood ratio statistics maximum likelihood estimation and the effect on inferences of conditioning on ancillary or approximately ancillary

statistics The Bartlett adjustment factor is derived in the general case and simplified for certain types of generalized linear models Finally Barndorff Nielsen's formula for the conditional distribution of the maximum likelihood estimator is derived and discussed More than 200 Exercises are provided to illustrate the uses of tensor methodology

Collecting Spatial Data Werner G. Müller, 2007-08-17 The book is concerned with the statistical theory for locating spatial sensors It bridges the gap between spatial statistics and optimum design theory After introductions to those two fields the topics of exploratory designs and designs for spatial trend and variogram estimation are treated Special attention is devoted to describing new methodologies to cope with the problem of correlated observations

Semialgebraic Statistics and Latent Tree Models Piotr Zwiernik, 2015-08-21 The first part of the book gives a general introduction to key concepts in algebraic statistics focusing on methods that are helpful in the study of models with hidden variables The author uses tensor geometry as a natural language to deal with multivariate probability distributions develops new combinatorial tools to study models with hidden data and describes the semialgebraic structure of statistical models The second part illustrates important examples of tree models with hidden variables The book discusses the underlying models and related combinatorial concepts of phylogenetic trees as well as the local and global geometry of latent tree models It also extends previous results to Gaussian latent tree models This book shows you how both combinatorics and algebraic geometry enable a better understanding of latent tree models It contains many results on the geometry of the models including a detailed analysis of identifiability and the defining polynomial constraints

Introduction to High-Dimensional Statistics Christophe Giraud, 2014-12-17 Ever greater computing technologies have given rise to an exponentially growing volume of data Today massive data sets with potentially thousands of variables play an important role in almost every branch of modern human activity including networks finance and genetics However analyzing such data has presented a challenge for statisticians

Bootstrap Methods Michael R. Chernick, 2011-09-23 A practical and accessible introduction to the bootstrap method newly revised and updated Over the past decade the application of bootstrap methods to new areas of study has expanded resulting in theoretical and applied advances across various fields Bootstrap Methods Second Edition is a highly approachable guide to the multidisciplinary real world uses of bootstrapping and is ideal for readers who have a professional interest in its methods but are without an advanced background in mathematics Updated to reflect current techniques and the most up to date work on the topic the Second Edition features The addition of a second extended bibliography devoted solely to publications from 1999-2007 which is a valuable collection of references on the latest research in the field A discussion of the new areas of applicability for bootstrap methods including use in the pharmaceutical industry for estimating individual and population bioequivalence in clinical trials A revised chapter on when and why bootstrap fails and remedies for overcoming these drawbacks Added coverage on regression censored data applications P value adjustment ratio estimators and missing data New examples and illustrations as well as extensive historical notes at the end of each chapter With a strong focus on application detailed

explanations of methodology and complete coverage of modern developments in the field Bootstrap Methods Second Edition is an indispensable reference for applied statisticians engineers scientists clinicians and other practitioners who regularly use statistical methods in research It is also suitable as a supplementary text for courses in statistics and resampling methods at the upper undergraduate and graduate levels *Constrained Principal Component Analysis and Related Techniques* Yoshio Takane,2016-04-19 In multivariate data analysis regression techniques predict one set of variables from another while principal component analysis PCA finds a subspace of minimal dimensionality that captures the largest variability in the data How can regression analysis and PCA be combined in a beneficial way Why and when is it a good idea to combine them Wha **Monte Carlo and Quasi-Monte Carlo Methods 2000** Kai-Tai Fang,Fred J. Hickernell,Harald Niederreiter,2011-06-28 This book represents the refereed proceedings of the Fourth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Hong Kong Baptist University in 2000 An important feature are invited surveys of the state of the art in key areas such as multidimensional numerical integration low discrepancy point sets random number generation and applications of Monte Carlo and quasi Monte Carlo methods These proceedings include also carefully selected contributed papers on all aspects of Monte Carlo and quasi Monte Carlo methods The reader will be informed about current research in this very active field **Expansions and Asymptotics for Statistics** Christopher G. Small,2010-05-07 Asymptotic methods provide important tools for approximating and analysing functions that arise in probability and statistics Moreover the conclusions of asymptotic analysis often supplement the conclusions obtained by numerical methods Providing a broad toolkit of analytical methods Expansions and Asymptotics for Statistics shows how asymptoti **The Theory of the Design of Experiments** D.R. Cox,Nancy Reid,2000-06-06 Why study the theory of experiment design Although it can be useful to know about special designs for specific purposes experience suggests that a particular design can rarely be used directly It needs adaptation to accommodate the circumstances of the experiment Successful designs depend upon adapting general theoretical principles to the spec 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 Hydro-Environmental Analysis James L. Martin,2013-12-04

Focusing on fundamental principles Hydro Environmental Analysis Freshwater Environments presents in depth information about freshwater environments and how they are influenced by regulation It provides a holistic approach exploring the factors that impact water quality and quantity and the regulations policy and management methods that are necessary to maintain this vital resource It offers a historical viewpoint as well as an overview and foundation of the physical chemical and biological characteristics affecting the management of freshwater environments The book concentrates on broad and general concepts providing an interdisciplinary foundation The author covers the methods of measurement and classification chemical physical and biological characteristics indicators of ecological health and management and restoration He also considers common indicators of environmental health characteristics and operations of regulatory control structures applicable laws and regulations and restoration methods The text delves into rivers and streams in the first half and lakes and reservoirs in the second half Each section centers on the characteristics of those systems and methods of classification and then moves on to discuss the physical chemical and biological characteristics of each In the section on lakes and reservoirs it examines the characteristics and operations of regulatory structures and presents the methods commonly used to assess the environmental health or integrity of these water bodies It also introduces considerations for restoration and presents two unique aquatic environments wetlands and reservoir tailwaters Written from an engineering perspective the book is an ideal introduction to the aquatic and limnological sciences for students of environmental science as well as students of environmental engineering It also serves as a reference for engineers and scientists involved in the management regulation or restoration of freshwater environments

Antedependence Models for Longitudinal Data Dale L. Zimmerman, Vicente A. Núñez-Antón, 2009-08-19 The First Book Dedicated to This Class of Longitudinal Models Although antedependence models are particularly useful for modeling longitudinal data that exhibit serial correlation few books adequately cover these models By gathering results scattered throughout the literature Antedependence Models for Longitudinal Data offers a convenient system

Analysis of Incomplete Multivariate Data J.L. Schafer, 1997-08-01 The last two decades have seen enormous developments in statistical methods for incomplete data The EM algorithm and its extensions multiple imputation and Markov Chain Monte Carlo provide a set of flexible and reliable tools from inference in large classes of missing data problems Yet in practical terms those developments have had surprisingly little impact on the way most data analysts handle missing values on a routine basis Analysis of Incomplete Multivariate Data helps bridge the gap between theory and practice making these missing data tools accessible to a broad audience It presents a unified Bayesian approach to the analysis of incomplete multivariate data covering datasets in which the variables are continuous categorical or both The focus is applied where necessary to help readers thoroughly understand the statistical properties of those methods and the behavior of the accompanying algorithms All techniques are illustrated with real data examples with extended discussion and practical advice All of the algorithms described in this book have been implemented by the author

for general use in the statistical languages S and S Plus The software is available free of charge on the Internet

Sequences, Discrepancies and Applications Michael Drmota, Robert F. Tichy, 2006-11-14 The main purpose of this book is to give an overview of the developments during the last 20 years in the theory of uniformly distributed sequences The authors focus on various aspects such as special sequences metric theory geometric concepts of discrepancy irregularities of distribution continuous uniform distribution and uniform distribution in discrete spaces Specific applications are presented in detail numerical integration spherical designs random number generation and mathematical finance Furthermore over 1000 references are collected and discussed While written in the style of a research monograph the book is readable with basic knowledge in analysis number theory and measure theory

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