Mathematical methods of reliability theory (Probability and mathematical statistics)

Gnedenko, B. V

Mathematical Methods Of Reliability Theory Probability And Mathematical Statistics Volume 6

Lucien M. Le Cam,Jerzy
      Neyman,Elizabeth L. Scott

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Stochastic Differential Equations and Applications Avner Friedman,2014-06-20 Stochastic Differential Equations and Applications Volume 2 is an eight chapter text that focuses on the practical aspects of stochastic differential equations This volume begins with a presentation of the auxiliary results in partial differential equations that are needed in the sequel The succeeding chapters describe the behavior of the sample paths of solutions of stochastic differential equations These topics are followed by a consideration of an issue whether the paths can hit a given set with positive probability as well as the stability of paths about a given manifold and with spiraling of paths about this manifold Other chapters deal with the applications to partial equations specifically with the Dirichlet problem for degenerate elliptic equations These chapters also explore the questions of singular perturbations and the existence of fundamental solutions for degenerate parabolic equations The final chapters discuss stopping time problems stochastic games and stochastic differential games This book is intended primarily to undergraduate and graduate mathematics students   Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability, Volume I Lucien M. Le Cam,Jerzy Neyman,Elizabeth L. Scott,2023-11-15

Statistics, Testing, and Defense Acquisition National Research Council,Division of Behavioral and Social Sciences and Education,Commission on Behavioral and Social Sciences and Education,Panel on Statistical Methods for Testing and Evaluating Defense Systems,1999-08-17 The Panel on Statistical Methods for Testing and Evaluating Defense Systems had a broad mandate to examine the use of statistics in conjunction with defense testing This involved examining methods for software testing reliability test planning and estimation validation of modeling and simulation and use of modem techniques for experimental design Given the breadth of these areas including the great variety of applications and special issues that arise making a contribution in each of these areas required that the Panel s work and recommendations be at a relatively general level However a variety of more specific research issues were either brought to the Panel s attention by members of the test and acquisition community e g what was referred to as Dubin s challenge addressed in the Panel s interim report or were identified by members of the panel In many of these cases the panel thought that a more in depth analysis or a more detailed application of suggestions or recommendations made by the Panel would either be useful as input to its deliberations or could be used to help communicate more individual views of members of the Panel to the defense test community This resulted in several research efforts Given various criteria especially immediate relevance to the test and acquisition community the Panel has decided to make available three technical or background papers each authored by a Panel member jointly with a colleague These papers are individual contributions and are not a consensus product of the Panel however the Panel has drawn from these papers in preparation of its final report Statistics Testing and Defense Acquisition The Panel has found each of these papers to be extremely useful and they are strongly recommended to readers of the Panel s final report

Maximum Likelihood Estimation of Functional Relationships Nico J.D. Nagelkerke,2012-12-06 The theory of functional relationships concerns itself with inference from models with a more complex error structure than those existing

in regression models We are familiar with the bivariate linear relationship having measurement errors in both variables and the fact that the standard regression estimator of the slope underestimates the true slope One complication with inference about parameters in functional relationships is that many of the standard properties of likelihood theory do not apply at least not in the form in which they apply to e g regression models This is probably one of the reasons why these models are not adequately discussed in most general books on statistics despite their wide applicability In this monograph we will explore the properties of likelihood methods in the context of functional relationship models Full and conditional likelihood methods are both considered Possible modifications to these methods are considered when necessary Apart from exloring the theory itself emphasis shall be placed upon the derivation of useful estimators and their second moment properties No attempt is made to be mathematically rigid Proofs are usually outlined with extensive use of the Landau 0 and 0 notations It is hoped that this shall provide more insight than the inevitably lengthy proofs meeting strict standards of mathematical rigour

Case Studies in Bayesian Statistics Constantine Gatsonis,James S. Hodges,Robert E. Kass,Nozer D. Singpurwalla,2012-12-06 The past few years have witnessed dramatic advances in computational methods for Bayesian inference As a result Bayesian approaches to solving a wide variety of problems in data analysis and decision making have become feasible and there is currently a growth spurt in the application of Bayesian methods The purpose of this volume is to present several detailed examples of applications of Bayesian thinking with an emphasis on the scientific or technological context of the problem being solved The papers collected here were presented and discussed at a Workshop held at Carnegie Mellon University September 29 through October 1 1991 There are five ma jor articles each with two discussion pieces and a reply These articles were invited by us following a public solicitation of abstracts The problems they address are diverse but all bear on policy decision making Though not part of our original design for the Workshop that commonality of theme does emphasize the usefulness of Bayesian meth ods in this arena Along with the invited papers were several additional commentaries of a general nature the first comment was invited and the remainder grew out of the discussion at the Workshop In addition there are nine contributed papers selected from the thirty four presented at the Workshop on a variety of applications This collection of case studies illustrates the ways in which Bayesian methods are being incorporated into statistical practice The strengths and limitations of the approach become apparent through the examples   Limit Theorems for Randomly Stopped Stochastic Processes Dmitrii S. Silvestrov,2012-12-06 Limit theorems for stochastic processes are an important part of probability theory and mathematical statistics and one model that has attracted the attention of many researchers working in the area is that of limit theorems for randomly stopped stochastic processes This volume is the first to present a state of the art overview of this field with many of the results published for the first time It covers the general conditions as well as the basic applications of the theory and it covers and demystifies the vast and technically demanding Russian literature in detail A survey of the literature and an extended bibliography of works in the area are also provided The

coverage is thorough streamlined and arranged according to difficulty for use as an upper level text if required It is an essential reference for theoretical and applied researchers in the fields of probability and statistics that will contribute to the continuing extensive studies in the area andremain relevant for years to come *Articles on Mathematical Statistics and the Theory of Probability* I︠U︡riĭ Vladimirovich Linnik,1966 Proceedings and papers about mathematical statistics and the theory of probability **Encyclopaedia of Mathematics** Michiel Hazewinkel,2013-12-20 **Optimal Sequentially Planned Decision Procedures** Norbert Schmitz,2012-12-06 Learning from experience making decisions on the basis of the available information and proceeding step by step to a desired goal are fundamental behavioural qualities of human beings Nevertheless it was not until the early 1940 s that such a statistical theory namely Sequential Analysis was created which allows us to investigate this kind of behaviour in a precise manner A Wald s famous sequential probability ratio test SPRT see example 1 8 turned out to have an enormous influence on the development of this theory On the one hand Wald s fundamental monograph Sequential Analysis Wa is essentially centered around this test On the other hand important properties of the SPRT e g Bayes optimality minimax properties uniform optimality with respect to expected sample sizes gave rise to the development of a general statistical decision theory As a conse quence the SPRT s played a dominating role in the further development of sequential analysis and more generally in theoretical statistics **Proceedings of the ... Conference on the Design of Experiments in Army Research, Development and Testing** ,1975 **Causation, Prediction, and Search** Peter Spirtes,Clark Glymour,Richard Scheines,2012-12-06 This book is intended for anyone regardless of discipline who is interested in the use of statistical methods to help obtain scientific explanations or to predict the outcomes of actions experiments or policies Much of G Udny Yule s work illustrates a vision of statistics whose goal is to investigate when and how causal influences may be reliably inferred and their comparative strengths estimated from statistical samples Yule s enterprise has been largely replaced by Ronald Fisher s conception in which there is a fundamental cleavage between experimental and non experimental inquiry and statistics is largely unable to aid in causal inference without randomized experimental trials Every now and then members of the statistical community express misgivings about this turn of events and in our view rightly so Our work represents a return to something like Yule s conception of the enterprise of theoretical statistics and its potential practical benefits If intellectual history in the 20th century had gone otherwise there might have been a discipline to which our work belongs As it happens there is not We develop material that belongs to statistics to computer science and to philosophy the combination may not be entirely satisfactory for specialists in any of these subjects We hope it is nonetheless satisfactory for its purpose *Lectures on Random Voronoi Tessellations* Jesper Moller,2012-12-06 Tessellations are subdivisions of d dimensional space into non overlapping cells Voronoi tessellations are produced by first considering a set of points known as nuclei in d space and then defining cells as the set of points which are closest to each nuclei A random Voronoi tessellation is produced by supposing that the location of each

nuclei is determined by some random process They provide models for many natural phenomena as diverse as the growth of crystals the territories of animals the development of regional market areas and in subjects such as computational geometry and astrophysics This volume provides an introduction to random Voronoi tessellations by presenting a survey of the main known results and the directions in which research is proceeding Throughout the volume mathematical and rigorous proofs are given making this essentially a self contained account in which no background knowledge of the subject is assumed

Pivotal Measures in Statistical Experiments and Sufficiency Sakutaro Yamada,2012-12-06 In the present work I want to show a mathematical study of the statistical notion of sufficiency mainly for undominated statistical experiments The famous Burkholder s 1961 and Pitcher s 1957 examples motivated some researchers to develop new theory of sufficiency Le Cam 1964 is probably the most excellent paper in this field of study This note also belongs to the same area Though it is more restrictive than Le Cam s paper 1964 a study which is connected more directly with the classical papers of Halmos and Savage 1949 and Bahadur 1954 is shown Namely I want to develop a study based on the notion of pivotal measure which was introduced by Halmos and Savage 1949 It is great pleasure to have this opportunity to thank Professor H Heyer and Professor H Morimoto for their careful reading the manuscript and valuable comments on it I am also thankful to Professor H Luschgy and Professor D Mussmann for thei r proposal of wr i ting the note I would like to dedicate this note to the memory of my father Eizo   **Advances in GLIM and Statistical Modelling** Ludwig Fahrmeir,Brian Francis,Robert Gilchrist,Gerhard Tutz,2012-12-06 This volume presents the published Proceedings of the joint meeting of GUM92 and the 7th International Workshop on Statistical Modelling held in Munich Germany from 13 to 17 July 1992 The meeting aimed to bring together researchers interested in the development and applications of generalized linear modelling in GUM and those interested in statistical modelling in its widest sense This joint meeting built upon the success of previous workshops and GUM conferences Previous GUM conferences were held in London and Lancaster and a joint GUM Conference 4th Modelling Workshop was held in Trento The Proceedings of previous GUM conferences Statistical Modelling Workshops are available as numbers 14 32 and 57 of the Springer Verlag series of Lecture Notes in Statistics Workshops have been organized in Innsbruck Perugia Vienna Toulouse and Utrecht Proceedings of the Toulouse Workshop appear as numbers 3 and 4 of volume 13 of the journal Computational Statistics and Data Analysis Much statistical modelling is carried out using GUM as is apparent from many of the papers in these Proceedings Thus the Programme Committee were also keen on encouraging papers which addressed problems which are not only of practical importance but which are also relevant to GUM or other software development The Programme Committee requested both theoretical and applied papers Thus there are papers in a wide range of practical areas such as ecology breast cancer remission and diabetes mortality banking and insurance quality control social mobility organizational behaviour

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