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Number-theoretic Methods in Statistics

K.-T. Fang and Y. Wang





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Number Theoretic Methods In Statistics

Christopher G. Small

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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 them 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 liklelihood estimator is derived and discussed More than 200 Exercises are provided to illustrate the uses of tensor methodology Statistical Methods for Stochastic Differential Equations Mathieu Kessler, Alexander Lindner, Michael Sorensen, 2012-05-17 The seventh volume in the SemStat series Statistical Methods for Stochastic Differential Equations presents current research trends and recent developments in statistical methods for stochastic differential equations Written to be accessible to both new students and seasoned researchers each self contained chapter starts with introductions to the topic at hand and builds gradually towards discussing recent research The book covers Wiener driven equations as well as stochastic differential equations with jumps including continuous time ARMA processes and COGARCH processes It presents a spectrum of estimation methods including nonparametric estimation as well as parametric estimation based on likelihood methods estimating functions and simulation techniques Two chapters are devoted to high frequency data Multivariate models are also considered including partially observed systems asynchronous sampling tests for simultaneous jumps and multiscale diffusions Statistical Methods for Stochastic Differential Equations is useful to the theoretical statistician and the probabilist who works in or intends to work in the field as well as to the applied statistician or financial econometrician who needs the methods to analyze biological or financial time series 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

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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

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