

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

Sen, Pranab Kumar

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Sequential Nonparametrics

Pranab Kumar Sen



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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 Alive Taking 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

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Inequality Index Nitis Mukhopadhyay, Partha Pratim Sengupta, 2021-04-29 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

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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 existence of more than one data generation process DGP is the most important characteristic of complex systems When the hypothesis of statistical homogeneity holds true there exists only one mechanism of data generation all statistical inference is based upon the fundamental laws 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

Research Developments in Probability And Statistics Madan Lal Puri, Edgar Brunner, Manfred Denker, 1996-01-01 On the occasion of the 65th birthday of Professor Madan L Puri the authors of this Festschrift pay their tribute to his scientific achievements in statistics This volume reflects a selective survey of leading contemporary scientific trends and developments that are significantly related to ideas expressed and pursued in Madan L Puri's work in statistics and related fields The wide spectrum of scientific interest which characterizes Professor Puri's scientific activity is thus illuminated The choice of papers offered combines fundamental principles with interesting applications selected for their originality and insight and for their influence on the modern approach to statistics probability and related fields

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 reliability 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 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 **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 requirements concerning the reliability of statistical decisions the accuracy of mathematical 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 cybernetics how to compress large volumes of experimental data in order to extract the most valuable information from data observed Detection of large homogeneous segments of data enables one to identify hidden regularities in an object's behavior to create mathematical models for each segment 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 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

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