

Numerical Analysis for Statisticians

Second Edition



Springer

Numerical Analysis For Statisticians

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Numerical Analysis For Statisticians:

Numerical Analysis for Statisticians Kenneth Lange, 1999 Numerical analysis is the study of computation and its accuracy stability and often its implementation on a computer This book focuses on the principles of numerical analysis and is intended to equip those readers who use statistics to craft their own software and to understand the advantages and disadvantages of different numerical methods

Numerical Methods of Statistics John F. Monahan, 2011 This book explains how computer software is designed to perform the tasks required for sophisticated statistical analysis For statisticians it examines the nitty gritty computational problems behind statistical methods For mathematicians and computer scientists it looks at the application of mathematical tools to statistical problems The first half of the book offers a basic background in numerical analysis that emphasizes issues important to statisticians The next several chapters cover a broad array of statistical tools such as maximum likelihood and nonlinear regression The author also treats the application of numerical tools numerical integration and random number generation are explained in a unified manner reflecting complementary views of Monte Carlo methods Each chapter contains exercises that range from simple questions to research problems Most of the examples are accompanied by demonstration and source code available from the author's website New in this second edition are demonstrations coded in R as well as new sections on linear programming and the Nelder Mead search algorithm

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Elements of Statistical Computing R.A. Thisted, 2017-10-19 Statistics and computing share many close relationships Computing now permeates every aspect of statistics from pure description to the development of statistical theory At the same time the computational methods used in statistical work span much of computer science *Elements of Statistical Computing* covers the broad usage of computing in statistics It provides a comprehensive account of the most important computational statistics Included are discussions of numerical analysis numerical integration and smoothing The author give special attention to floating point standards and numerical analysis iterative methods for both linear and nonlinear equation such as Gauss Seidel method and successive over

relaxation and computational methods for missing data such as the EM algorithm Also covered are new areas of interest such as the Kalman filter projection pursuit methods density estimation and other computer intensive techniques **Studyguide for Numerical Analysis for Statisticians by Kenneth Lange, Isbn 9781441959447** Cram101 Textbook Reviews,2012-07 Never HIGHLIGHT a Book Again Virtually all of the testable terms concepts persons places and events from the textbook are included Cram101 Just the FACTS101 studyguides give all of the outlines highlights notes and quizzes for your textbook with optional online comprehensive practice tests Only Cram101 is Textbook Specific Accompanys 9781441959447 *Numerical Analysis & Statistics* , **Elements of Computational Statistics** James E. Gentle,2006-04-18 Will provide a more elementary introduction to these topics than other books available Gentle is the author of two other Springer books *Studyguide for Numerical Analysis for Statisticians by Lange, Kenneth* Cram101 Textbook Reviews,2013-05 Never HIGHLIGHT a Book Again Includes all testable terms concepts persons places and events Cram101 Just the FACTS101 studyguides gives all of the outlines highlights and quizzes for your textbook with optional online comprehensive practice tests Only Cram101 is Textbook Specific Accompanies 9780872893795 This item is printed on demand **Computational Statistics** James E. Gentle,2009-07-28 Computational inference has taken its place alongside asymptotic inference and exact techniques in the standard collection of statistical methods Computational inference is based on an approach to statistical methods that uses modern computational power to simulate distributional properties of estimators and test statistics This book describes computationally intensive statistical methods in a unified presentation emphasizing techniques such as the PDF decomposition that arise in a wide range of methods The book assumes an intermediate background in mathematics computing and applied and theoretical statistics The first part of the book consisting of a single long chapter reviews this background material while introducing computationally intensive exploratory data analysis and computational inference The six chapters in the second part of the book are on statistical computing This part describes arithmetic in digital computers and how the nature of digital computations affects algorithms used in statistical methods Building on the first chapters on numerical computations and algorithm design the following chapters cover the main areas of statistical numerical analysis that is approximation of functions numerical quadrature numerical linear algebra solution of nonlinear equations optimization and random number generation The third and fourth parts of the book cover methods of computational statistics including Monte Carlo methods randomization and cross validation the bootstrap probability density estimation and statistical learning The book includes a large number of exercises with some solutions provided in an appendix **Numerical Methods of Statistics** John Monahan, Computational Statistics Yadolah Dodge,Joe Whittaker,2013-11-11 The Role of the Computer in Statistics David Cox Nuffield College Oxford OXIINF U K A classification of statistical problems via their computational demands hinges on four components I the amount and complexity of the data il the specificity of the objectives of the analysis iii the broad aspects of the approach to analysis ill the

conceptual mathematical and numerical analytic complexity of the methods Computational requirements may be limiting in I and ill either through the need for special programming effort or because of the difficulties of initial data management or because of the load of detailed analysis The implications of modern computational developments for statistical work can be illustrated in the context of the study of specific probabilistic models the development of general statistical theory the design of investigations and the analysis of empirical data While simulation is usually likely to be the most sensible way of investigating specific complex stochastic models computerized algebra has an obvious role in the more analytical work It seems likely that statistics and applied probability have made insufficient use of developments in numerical analysis associated more with classical applied mathematics in particular in the solution of large systems of ordinary and partial differential equations integral equations and integral differential equations and for the reaction of useful information from integral transforms Increasing emphasis on models incorporating specific subject matter considerations is one route to bridging the gap between statistical ana

The Schur Complement and Its Applications Fuzhen Zhang, 2005-03-04 This book describes the Schur complement as a rich and basic tool in mathematical research and applications and discusses many significant results that illustrate its power and fertility Coverage includes historical development basic properties eigenvalue and singular value inequalities matrix inequalities in both finite and infinite dimensional settings closure properties and applications in statistics probability and numerical analysis

The Oxford Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics Jeffrey Racine, Liangjun Su, Aman Ullah, 2014-04 This volume edited by Jeffrey Racine Liangjun Su and Aman Ullah contains the latest research on nonparametric and semiparametric econometrics and statistics Chapters by leading international econometricians and statisticians highlight the interface between econometrics and statistical methods for nonparametric and semiparametric procedures

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Optimization Kenneth Lange, 2013-03-09 Finite dimensional optimization problems occur throughout the mathematical sciences The majority of these problems cannot be solved analytically This introduction to optimization attempts to strike a balance between presentation of mathematical theory and development of numerical algorithms Building on students skills in calculus and linear algebra the text provides a rigorous exposition without undue abstraction Its stress on convexity serves as bridge between linear and nonlinear programming and makes it possible to give a modern exposition of linear programming based on the interior point method rather than the simplex method The emphasis on statistical applications will be especially

appealing to graduate students of statistics and biostatistics The intended audience also includes graduate students in applied mathematics computational biology computer science economics and physics as well as upper division undergraduate majors in mathematics who want to see rigorous mathematics combined with real applications Chapter 1 reviews classical methods for the exact solution of optimization problems Chapters 2 and 3 summarize relevant concepts from mathematical analysis Chapter 4 presents the Karush Kuhn Tucker conditions for optimal points in constrained nonlinear programming Chapter 5 discusses convexity and its implications in optimization Chapters 6 and 7 introduce the MM and the EM algorithms widely used in statistics Chapters 8 and 9 discuss Newton's method and its offshoots quasi Newton algorithms and the method of conjugate gradients Chapter 10 summarizes convergence results and Chapter 11 briefly surveys convex programming duality and Dykstra's algorithm From the reviews An excellent imaginative and authoritative text on the difficult topic of modeling the problems of multivariate outcomes with different scaling levels different units of analysis and different study designs simultaneously *Biometrics* March 2005 As a textbook Optimization does provide a valuable introduction to an important branch of applicable mathematics *Technometrics* August 2005 I found Optimization to be an extremely engaging textbook the text is ideal for graduate students or researchers beginning research on optimization problems in statistics There is little doubt that someone who worked through the text as part of a reading course or specialized graduate seminar would benefit greatly from the author's perspective *Journal of the American Statistical Association* December 2005

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