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Longitudinal Data with Serial Correlation: A State-space Approach

R.H. Jones



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Marie Davidian, David .M Giltinan



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a range of subjects from physics to econometrics In the eleven chapters of the book the methods and applications of are discussed and illustrated by examples *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 *Nonlinear Models for Repeated Measurement Data* Marie Davidian,David .M Giltinan,2017-11-01 Nonlinear measurement data arise in a wide variety of biological and biomedical applications such as longitudinal clinical trials studies of drug kinetics and growth and the analysis of assay and laboratory data *Nonlinear Models for Repeated Measurement Data* provides the first unified development of methods and models for data of this type with a detailed treatment of inference for the nonlinear mixed effects and its extensions A particular strength of the book is the inclusion of several detailed case studies from the areas of population pharmacokinetics and pharmacodynamics immunoassay and bioassay development and the analysis of growth curves

Analysis of Correlated Data with SAS and R, Third Edition Mohamed M. Shoukri,Mohammad A. Chaudhary,2007-05-17 Previously known as *Statistical Methods for Health Sciences* this bestselling resource is one of the first books to discuss the methodologies used for the analysis of clustered and correlated data While the fundamental objectives of its predecessors remain the same *Analysis of Correlated Data with SAS and R Third Edition* incorporates several additions that take into account recent developments in the field New to the Third Edition The introduction of R codes for almost all of the numerous examples solved with SAS A chapter devoted to the modeling and analyzing of normally distributed variables under clustered sampling designs A chapter on the analysis of correlated count data that focuses on over dispersion Expansion of the analysis of repeated measures and longitudinal data when the response variables are normally distributed Sample size requirements relevant to the topic being discussed such as when the data are correlated because the sampling units are physically clustered or because subjects are observed over time Exercises at the end of each chapter to enhance the understanding of the material covered An accompanying CD ROM that contains all the data sets in the book along with the SAS and R codes Assuming a working knowledge of SAS and R this text provides the necessary concepts and applications for analyzing

clustered and correlated data Statistical Methods for the Analysis of Repeated Measurements Charles S. Davis, 2008-01-10 A comprehensive introduction to a wide variety of statistical methods for the analysis of repeated measurements It is designed to be both a useful reference for practitioners and a textbook for a graduate level course focused on methods for the analysis of repeated measurements The important features of this book include a comprehensive coverage of classical and recent methods for continuous and categorical outcome variables numerous homework problems at the end of each chapter and the extensive use of real data sets in examples and homework problems *Missing and Modified Data in Nonparametric Estimation* Sam Efromovich, 2018-03-12 This book presents a systematic and unified approach for modern nonparametric treatment of missing and modified data via examples of density and hazard rate estimation nonparametric regression filtering signals and time series analysis All basic types of missing at random and not at random biasing truncation censoring and measurement errors are discussed and their treatment is explained Ten chapters of the book cover basic cases of direct data biased data nondestructive and destructive missing survival data modified by truncation and censoring missing survival data stationary and nonstationary time series and processes and ill posed modifications The coverage is suitable for self study or a one semester course for graduate students with a prerequisite of a standard course in introductory probability Exercises of various levels of difficulty will be helpful for the instructor and self study The book is primarily about practically important small samples It explains when consistent estimation is possible and why in some cases missing data should be ignored and why others must be considered If missing or data modification makes consistent estimation impossible then the author explains what type of action is needed to restore the lost information The book contains more than a hundred figures with simulated data that explain virtually every setting claim and development The companion R software package allows the reader to verify reproduce and modify every simulation and used estimators This makes the material fully transparent and allows one to study it interactively Sam Efromovich is the Endowed Professor of Mathematical Sciences and the Head of the Actuarial Program at the University of Texas at Dallas He is well known for his work on the theory and application of nonparametric curve estimation and is the author of *Nonparametric Curve Estimation Methods Theory and Applications* Professor Sam Efromovich is a Fellow of the Institute of Mathematical Statistics and the American Statistical Association **Theory of Factorial Design** Ching-Shui Cheng, 2016-04-19 Bringing together both new and old results Theory of Factorial Design Single and Multi Stratum Experiments provides a rigorous systematic and up to date treatment of the theoretical aspects of factorial design To prepare readers for a general theory the author first presents a unified treatment of several simple designs including completely randomized designs block designs and row column designs As such the book is accessible to readers with minimal exposure to experimental design With exercises and numerous examples it is suitable as a reference for researchers and as a textbook for advanced graduate students In addition to traditional topics and a thorough discussion of the popular minimum aberration criterion the book covers many topics and

new results not found in existing books These include results on the structures of two level resolution IV designs methods for constructing such designs beyond the familiar foldover method the extension of minimum aberration to nonregular designs the equivalence of generalized minimum aberration and minimum moment aberration a Bayesian approach and some results on nonregular designs The book also presents a theory that provides a unifying framework for the design and analysis of factorial experiments with multiple strata error terms arising from complicated structures of the experimental units This theory can be systematically applied to various structures of experimental units instead of treating each on a case by case basis

Time Series Analysis and Its Applications Robert H. Shumway, David S. Stoffer, 2013-03-14 The goals of this book are to develop an appreciation for the richness and versatility of modern time series analysis as a tool for analyzing data and still maintain a commitment to theoretical integrity as exemplified by the seminal works of Brillinger 1981 and Hannan 1970 and the texts by Brockwell and Davis 1991 and Fuller 1995 The advent of more powerful computing especially in the last three years has provided both real data and new software that can take one considerably beyond the fitting of simple time domain models such as have been elegantly described in the landmark work of Box and Jenkins 1970 The present book is designed to be useful as a text for courses in time series on several different levels and as a reference work for practitioners facing the analysis of time correlated data in the physical biological and social sciences We believe the book will be useful as a text at both the undergraduate and graduate levels An undergraduate course can be accessible to students with a background in regression analysis and might include Sections 1.1, 1.8, 2.1, 2.9 and 3.1, 3.8 Similar courses have been taught at the University of California Berkeley and Davis in the past using the earlier book on applied time series analysis by Shumway 1988 Such a course is taken by undergraduate students in mathematics economics and statistics and attracts graduate students from the agricultural biological and environmental sciences

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