

Monographs
on Statistics and
Applied Probability 47

Longitudinal Data with Serial Correlation: A State-space Approach

R. H. Jones



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Longitudinal Data With Serial Correlation A State Space Approach

JL Elias



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Longitudinal Data with Serial Correlation Richard H. Jones,2019-12-02 This monograph is written for students at the graduate level in biostatistics statistics or other disciplines that collect longitudinal data It concentrates on the state space approach that provides a convenient way to compute likelihoods using the Kalman filter

Modeling and Analysis of Longitudinal Data ,2024-02-20 Longitudinal Data Analysis Volume 50 in the Handbook of Statistics series covers how data consists of a series of repeated observations of the same subjects over an extended time frame and is thus useful for measuring change Such studies and the data arise in a variety of fields such as health sciences genomic studies experimental physics sociology sports and student enrollment in universities For example in health studies intra subject correlation of responses must be accounted for covariates vary with time and bias can arise if patients drop out of the study Provides the authority and expertise of leading contributors from an international board of authors Presents the latest release in the Handbook of Statistics series Updated release includes the latest information on Modeling and Analysis of Longitudinal Data

Data Analysis and Approximate Models Patrick Laurie Davies,2014-07-07 The First Detailed Account of Statistical Analysis That Treats Models as Approximations The idea of truth plays a role in both Bayesian and frequentist statistics The Bayesian concept of coherence is based on the fact that two different models or parameter values cannot both be true Frequentist statistics is formulated as the problem of estimating the true but unknown parameter value that generated the data Forgoing any concept of truth Data Analysis and Approximate Models Model Choice Location Scale Analysis of Variance Nonparametric Regression and Image Analysis presents statistical analysis inference based on approximate models Developed by the author this approach consistently treats models as approximations to data not to some underlying truth The author develops a concept of approximation for probability models with applications to Discrete data Location scale Analysis of variance ANOVA Nonparametric regression image analysis and densities Time series Model choice The book first highlights problems with concepts such as likelihood and efficiency and covers the definition of approximation and its consequences A chapter on discrete data then presents the total variation metric as well as the Kullback Leibler and chi squared discrepancies as measures of fit After focusing on outliers the book discusses the location scale problem including approximation intervals and gives a new treatment of higher way ANOVA The next several chapters describe novel procedures of nonparametric regression based on approximation The final chapter assesses a range of statistical topics from the likelihood principle to

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ROC Curves for Continuous Data Wojtek J. Krzanowski, David J. Hand, 2009-05-21 Since ROC curves have become ubiquitous in many application areas the various advances have been scattered across disparate articles and texts *ROC Curves for Continuous Data* is the first book solely devoted to the subject bringing together all the relevant material to provide a clear understanding of how to analyze ROC curves The fundamentals

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Analyzing Within-subjects Experiments John W. Cotton, 2013-05-13 Most behavioral scientists know two important concepts how to analyze continuous data from randomly assigned treatment groups of subjects and how to assess practice effects for a single group of subjects given a constant treatment at each of several stages of practice However except in the case of the repeated measures Latin square design researchers are not facile in analyzing data from different subjects receiving different treatments at various times in an experiment This book helps fill the void

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diverse fields as psychology animal science educational testing sociology economics and biology This book systematically presents the

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

Density Estimation for Statistics and Data Analysis

Bernard. W. Silverman, 2018-02-19 Although there has been a surge of interest in density estimation in recent years much of the published research has been concerned with purely technical matters with insufficient emphasis given to the technique's practical value Furthermore the subject has been rather inaccessible to the general statistician The account presented in this book places emphasis on topics of methodological importance in the hope that this will facilitate broader practical application of density estimation and also encourage research into relevant theoretical work The book also provides an introduction to the subject for those with general interests in statistics The important role of density estimation as a graphical technique is reflected by the inclusion of more than 50 graphs and figures throughout the text Several contexts in which density estimation can be used are discussed including the exploration and presentation of data nonparametric discriminant analysis cluster analysis simulation and the bootstrap bump hunting projection pursuit and the estimation of hazard rates and other quantities that depend on the density This book includes general survey of methods available for density estimation The Kernel method both for univariate and multivariate data is discussed in detail with particular emphasis on ways of deciding how much to smooth and on computation aspects Attention is also given to adaptive methods which smooth to a greater degree in the tails of the distribution and to methods based on the idea of penalized likelihood

Analysis of Survival Data

D.R. Cox, David Oakes, 2018-02-19 This monograph contains many ideas on the analysis of survival data to present a comprehensive account of the field The value of survival analysis is not confined to medical statistics where the benefit of the analysis of data on such factors as life expectancy and duration of periods of freedom from symptoms of a disease as related to a treatment applied individual histories and so on is obvious The techniques also find important applications in industrial life testing and 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

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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

The Theory of the Design of Experiments D.R. Cox,Nancy Reid,2000-06-06 Why study the theory of experiment design Although it can be useful to know about special designs for specific purposes experience suggests that a particular design can rarely be used directly It needs adaptation to accommodate the circumstances of the experiment Successful designs depend upon adapting general theoretical principles to the spec

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

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

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