Numerical Methods for Nonlinear Estimating Equations

Christopher G. Small and Jinfang Wang

Numerical Methods For Nonlinear Estimating Equations

Peter Diggle, Scott Zeger

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distinguishing feature of state space time series models is that observations are regarded as made up of distinct components which are each modelled separately Analysis of Longitudinal Data Peter Diggle, Scott Zeger, 2013-03-14 This second edition has been completely revised and expanded to become the most up to date and thorough professional reference text in this fast moving area of biostatistics It contains an additional two chapters on fully parametric models for discrete repeated measures data and statistical models for time dependent predictors **Procrustes Problems** John C Gower, Garmt B Dijksterhuis, 2004-01-22 Procrustean methods are used to transform one set of data to represent another set of data as closely as possible The name derives from the Greek myth where Procrustes invited passers by in for a pleasant meal and a night's rest on a magical bed that would exactly fit any guest He then either stretched the guest on the rack or cut off their legs to make them fit perfectly into the bed Theseus turned the tables on Procrustes fatally adjusting him to fit his own bed This text the first monograph on Procrustes methods unifies several strands in the literature and contains much new material It focuses on matching two or more configurations by using orthogonal projection and oblique axes transformations Group average summaries play an important part and links with other group average methods are discussed This is the latest in the well established and authoritative Oxford Statistical Science Series which includes texts and monographs covering many topics of current research interest in pure and applied statistics Each title has an original slant even if the material included is not specifically original. The authors are leading researchers and the topics covered will be of interest to all professional statisticians whether they be in industry government department or research institute Other books in the series include 23 W J Krzanowski Principles of multivariate analysis a user's perspective updated edition 24 J Durbin and S J Koopman Time series analysis by State Space Models 25 Peter J Diggle Patrick Heagerty Kung Yee Liang Scott L Zeger Analysis of Longitudinal Data 2 e 26 J K Lindsey Nonlinear Models in Medical Statistics 27 Peter J Green Nils L Hjort Sylvia Richardson Highly Structured Stochastic Systems 28 Margaret S Pepe The Statistical Evaluation of Medical Tests for Classification and Prediction 29 Christopher G Small and Jinfang Wang Numerical Methods for Nonlinear Estimating Equations **Principles** of Multivariate Analysis W. J. Krzanowski,2000-09-28 Multivariate analysis is necessary whenever more than one characteristic is observed on each individual under study Applications arise in very many areas of study This book provides a comprehensive introduction to available techniques for analysing date of this form written in a style that should appeal to non specialists as well as to statisticians In particular geometric intuition is emphasized in preference to algebraic manipulation wherever possible The new edition includes a survey of the most recent developments in the subject An Introduction to Model-Based Survey Sampling with Applications Ray Chambers, Robert Clark, 2012-01-12 This text brings together important ideas on the model based approach to sample survey which has been developed over the last twenty years Suitable for graduate students and professional statisticians it moves from basic ideas fundamental to sampling to more rigorous mathematical modelling and data analysis and includes exercises and solutions Robustness Theory and

Application Brenton R. Clarke, 2018-07-11 A preeminent expert in the field explores new and exciting methodologies in the ever growing field of robust statistics Used to develop data analytical methods which are resistant to outlying observations in the data while capable of detecting outliers robust statistics is extremely useful for solving an array of common problems such as estimating location scale and regression parameters Written by an internationally recognized expert in the field of robust statistics this book addresses a range of well established techniques while exploring in depth new and exciting methodologies Local robustness and global robustness are discussed and problems of non identifiability and adaptive estimation are considered Rather than attempt an exhaustive investigation of robustness the author provides readers with a timely review of many of the most important problems in statistical inference involving robust estimation along with a brief look at confidence intervals for location Throughout the author meticulously links research in maximum likelihood estimation with the more general M estimation methodology Specific applications and R and some MATLAB subroutines with accompanying data sets available both in the text and online are employed wherever appropriate Providing invaluable insights and guidance Robustness Theory and Application Offers a balanced presentation of theory and applications within each topic specific discussion Features solved examples throughout which help clarify complex and or difficult concepts Meticulously links research in maximum likelihood type estimation with the more general M estimation methodology Delves into new methodologies which have been developed over the past decade without stinting on coverage of tried and true methodologies Includes R and some MATLAB subroutines with accompanying data sets which help illustrate the power of the methods described Robustness Theory and Application is an important resource for all statisticians interested in the topic of robust statistics This book encompasses both past and present research making it a valuable supplemental text for graduate level courses in robustness Celebrating Statistics A. C. Davison, Yadolah Dodge, N. Wermuth, 2005-09-22 Sir David Cox is among the most important statisticians of the past half century He has made pioneering and highly influential contributions to a uniquely wide range of topics in statistics and applied probability His teaching has inspired generations of students and many well known researchers have begun as his graduate students or have worked with him at early stages of their careers Legions of others have been stimulated and enlightened by the clear concise and direct exposition exemplified by his many books papers and lectures This book presents a collection of chapters by major statistical researchers who attended a conference held at the University of Neuchatel in July 2004 to celebrate David Cox s 80th birthday Each chapter is carefully crafted and collectively present current developments across a wide range of research areas from epidemiology environmental science finance computing and medicine Edited by Anthony Davison Ecole Polytechnique Federale de Lausanne Switzerland Yadolah Dodge University of Neuchatel Switzerland and N Wermuth Goteborg University Sweden with chapters by Ole E Barndorff Nielsen Sarah C Darby Christina Davies Peter I Diggle David Firth Peter Hall Valerie S Isham Kung Yee Liang Peter McCullagh Paul McGale Amilcare Porporato Nancy Reid Brian D Ripley Ignacio Rodriguez Iturbe

Andrea Rotnitzky Neil Shephard Scott L Zeger and including a brief biography of David Cox this book is suitable for students of statistics epidemiology environmental science finance computing and medicine and academic and practising statisticians

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