

Numerical Analysis for Statisticians

Second Edition

Numerical Analysis For Statisticians

John F. Monahan



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, 2001-02-05 This 2001 book provides a basic background in numerical analysis and its applications in statistics

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

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

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