Lecture Notes in Statistics

Timothy G. Gregoire David R. Brillinger Peter J. Diggle Estelle Russek-Cohen William G. Warren Russell D. Wolfinger (Editors)

Modelling Longitudinal and Spatially Correlated Data

Methods, Applications, and Future Directions



Yijin Wang

Modelling Longitudinal and Spatially Correlated Data Timothy G. Gregoire, David R. Brillinger, Peter Diggle, Estelle Russek-Cohen, William G. Warren, Russell D. Wolfinger, 2012-12-06 Correlated data arise in numerous contexts across a wide spectrum of subject matter disciplines Modeling such data present special challenges and opportunities that have received increasing scrutiny by the statistical community in recent years In October 1996 a group of 210 statisticians and other scientists assembled on the small island of Nantucket U S A to present and discuss new developments relating to Modelling Longitudinal and Spatially Correlated Data Methods Applications and Future Directions Its purpose was to provide a cross disciplinary forum to explore the commonalities and meaningful differences in the source and treatment of such data This volume is a compilation of some of the important invited and volunteered presentations made during that conference The three days and evenings of oral and displayed presentations were arranged into six broad thematic areas The session themes the invited speakers and the topics they addressed were as follows Generalized Linear Models Peter McCullagh Residual Likelihood in Linear and Generalized Linear Models Longitudinal Data Analysis Nan Laird Using the General Linear Mixed Model to Analyze Unbalanced Repeated Measures and Longi tudinal Data Spatio Temporal Processes David R Brillinger Statistical Analysis of the Tracks of Moving Particles Spatial Data Analysis Noel A Cressie Statistical Models for Lattice Data Modelling Messy Data Raymond J Carroll Some Results on Gen eralized Linear Mixed Models with Measurement Error in Covariates Future Directions Peter I Linear Mixed Models for Longitudinal Data Geert Verbeke, Geert Molenberghs, 2009-05-12 This book provides a comprehensive treatment of linear mixed models for continuous longitudinal data Next to model formulation this edition puts major emphasis on exploratory data analysis for all aspects of the model such as the marginal model subject specific profiles and residual covariance structure Further model diagnostics and missing data receive extensive treatment Sensitivity analysis for incomplete data is given a prominent place Most analyses were done with the MIXED procedure of the SAS software package but the data analyses are presented in a software independent Topics in Modelling of Clustered Data Marc Aerts, Geert Molenberghs, Louise M. Ryan, Helena Geys, 2002-05-29 fashion Many methods for analyzing clustered data exist all with advantages and limitations in particular applications Compiled from the contributions of leading specialists in the field Topics in Modelling of Clustered Data describes the tools and techniques for modelling the clustered data often encountered in medical biological environmental and s Current Trends in Bayesian Methodology with Applications Satyanshu K. Upadhyay, Umesh Singh, Dipak K. Dey, Appaia Loganathan, 2015-05-21 Collecting Bayesian material scattered throughout the literature Current Trends in Bayesian Methodology with Applications examines the latest methodological and applied aspects of Bayesian statistics. The book covers biostatistics econometrics reliability and risk analysis spatial statistics image analysis shape analysis Bayesian computation clustering uncertainty assessment high energy astrophysics neural networking fuzzy information objective Bayesian methodologies empirical Bayes methods small

area estimation and many more topics Each chapter is self contained and focuses on a Bayesian methodology It gives an overview of the area presents theoretical insights and emphasizes applications through motivating examples This book reflects the diversity of Bayesian analysis from novel Bayesian methodology such as nonignorable response and factor analysis to state of the art applications in economics astrophysics biomedicine oceanography and other areas It guides readers in using Bayesian techniques for a range of statistical analyses **Analysis of Longitudinal Data** Peter Diggle, Patrick Heagerty, Kung-Yee Liang, Scott Zeger, 2013-03-14 The first edition of Analysis for Longitudinal Data has become a classic Describing the statistical models and methods for the analysis of longitudinal data it covers both the underlying statistical theory of each method and its application to a range of examples from the agricultural and biomedical sciences The main topics discussed are design issues exploratory methods of analysis linear models for continuous data general linear models for discrete data and models and methods for handling data and missing values Under each heading worked examples are presented in parallel with the methodological development and sufficient detail is given to enable the reader to reproduce the author's results using the data sets as an appendix This second edition published for the first time in paperback provides a thorough and expanded revision of this important text It includes two new chapters the first discusses fully parametric models for discrete repeated measures data and the second explores statistical models for time dependent predictors

Generalized Linear and Nonlinear Models for Correlated Data Edward F. Vonesh, 2014-07-07 Edward Vonesh s Generalized Linear and Nonlinear Models for Correlated Data Theory and Applications Using SAS is devoted to the analysis of correlated response data using SAS with special emphasis on applications that require the use of generalized linear models or generalized nonlinear models Written in a clear easy to understand manner it provides applied statisticians with the necessary theory tools and understanding to conduct complex analyses of continuous and or discrete correlated data in a longitudinal or clustered data setting Using numerous and complex examples the book emphasizes real world applications where the underlying model requires a nonlinear rather than linear formulation and compares and contrasts the various estimation techniques for both marginal and mixed effects models The SAS procedures MIXED GENMOD GLIMMIX and NLMIXED as well as user specified macros will be used extensively in these applications In addition the book provides detailed software code with most examples so that readers can begin applying the various techniques immediately This book is part of the SAS Press program Antedependence Models for Longitudinal Data Dale L. Zimmerman, Vicente A. Núñez-Antón, 2009-08-19 The First Book Dedicated to This Class of Longitudinal Models Although antedependence models are particularly useful for modeling longitudinal data that exhibit serial correlation few books adequately cover these models By gathering results scattered throughout the literature Antedependence Models for Longitudinal Data offers a convenient systematic way to learn about antedependence models Illustrated with numerous examples the book also covers some important statistical inference procedures associated with these models After describing unstructured and structured

antedependence models and their properties the authors discuss informal model identification via simple summary statistics and graphical methods They then present formal likelihood based procedures for normal antedependence models including maximum likelihood and residual maximum likelihood estimation of parameters as well as likelihood ratio tests and penalized likelihood model selection criteria for the model s covariance structure and mean structure. The authors also compare the performance of antedependence models to other models commonly used for longitudinal data With this book readers no longer have to search across widely scattered journal articles on the subject The book provides a thorough treatment of the properties and statistical inference procedures of various antedependence models **Proceedings of the Fourth Annual** Forest Inventory and Analysis Symposium ,2005 Mathematical and Statistical Methods for Insurance and Finance Cira Perna, Marilena Sibillo, 2007-12-12 The interaction between mathematicians and statisticians reveals to be an effective approach to the analysis of insurance and financial problems in particular in an operative perspective The Maf2006 conference held at the University of Salerno in 2006 had precisely this purpose and the collection published here gathers some of the papers presented at the conference and successively worked out to this aim They cover a wide variety of subjects in insurance and financial fields Linear Mixed Models in Practice Geert Verbeke, Geert Molenberghs, 2012-12-06 The dissemination of the MIXED procedure in SAS has provided a whole class of statistical models for routine use We believe that both the ideas be hind the techniques and their implementation in SAS are not at all straight forward and users from various applied backgrounds including the phar maceutical industry have experienced difficulties in using the procedure effectively Courses and consultancy on PROC MIXED have been in great demand in recent years illustrating the clear need for resource material to aid the user This book is intended as a contribution to bridging this gap We hope the book will be of value to a wide audience including applied statisticians and many biomedical researchers particularly in the pharma ceutical industry medical and public health research organizations con tract research organizations and academic departments This implies that our book is explanatory rather than research oriented and that it empha sizes practice rather than mathematical rigor In this respect clear guidance and advice on practical issues are the main focus of the text Nevertheless this does not imply that more advanced topics have been avoided Sections containing material of a deeper level have been sign posted by means of an asterisk

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