

Measurement Error in Nonlinear Models

A Modern Perspective

Second Edition

(Former) NIST Special Program in Calibration



Raymond J. Carroll
David Ruppert
Leonard A. Stefanski
Ciprian M. Crainiceanu



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Measurement Error In Nonlinear Models

Yingyao Hu



Measurement Error In Nonlinear Models:

Measurement Error in Nonlinear Models Raymond J. Carroll, David Ruppert, Leonard A. Stefanski, 1995-07-06 This monograph provides an up to date discussion of analysis strategies for regression problems in which predictor variables are measured with errors The analysis of nonlinear regression models includes generalized linear models transform both sides models and quasiliikelihood and variance function problems The text concentrates on the general ideas and strategies of estimation and inference rather than being concerned with a specific problem Measurement error occurs in many fields such as biometry epidemiology and economics In particular the book contains a large number of epidemiological examples An outline of strategies for handling progressively more difficult problems is also provided

Measurement Error in Nonlinear Models Raymond J. Carroll, David Ruppert, Leonard A. Stefanski, Ciprian M. Crainiceanu, 2006-06-21 It s been over a decade since the first edition of Measurement Error in Nonlinear Models splashed onto the scene and research in the field has certainly not cooled in the interim In fact quite the opposite has occurred As a result Measurement Error in Nonlinear Models A Modern Perspective Second Edition has been revamped and ex

Measurement Error in Nonlinear Models Sandra Nolte, 2010 This book analyzes how the choice of a particular disclosure limitation method namely additive and multiplicative measurement error affects the quality of the data and limits its usefulness for empirical research Generally a disclosure limitation method can be regarded as a data filter that transforms the true data generating process This book focuses explicitly on the consequences of additive and multiplicative measurement error for the properties of nonlinear econometric estimators It investigates the extent to which appropriate econometric techniques can yield consistent and unbiased estimates of the true data generating process in the case of disclosure limitation Sandra Nolte received her PhD in Economics at the University of Konstanz Germany in 2008 and is a postdoctoral researcher at the Financial Econometric Research Centre at the Warwick Business School UK since 2009 Her research areas include microeconometrics and financial econometrics

Measurement Error in Nonlinear Models Raymond J. Carroll, David Ruppert, Leonard A. Stefanski, Ciprian M. Crainiceanu, 2006-06-21 It s been over a decade since the first edition of Measurement Error in Nonlinear Models splashed onto the scene and research in the field has certainly not cooled in the interim In fact quite the opposite has occurred As a result Measurement Error in Nonlinear Models A Modern Perspective Second Edition has been revamped and extensively updated to offer the most comprehensive and up to date survey of measurement error models currently available What s new in the Second Edition Greatly expanded discussion and applications of Bayesian computation via Markov Chain Monte Carlo techniques A new chapter on longitudinal data and mixed models A thoroughly revised chapter on nonparametric regression and density estimation A totally new chapter on semiparametric regression Survival analysis expanded into its own separate chapter Completely rewritten chapter on score functions Many more examples and illustrative graphs Unique data sets compiled and made available online In addition the authors expanded the background

material in Appendix A and integrated the technical material from chapter appendices into a new Appendix B for convenient navigation. Regardless of your field, if you're looking for the most extensive discussion and review of measurement error models, then *Measurement Error in Nonlinear Models: A Modern Perspective*, Second Edition, is your ideal source.

Estimation of Nonlinear Models with Measurement Error Susanne Maria Schennach, 2000 **Estimation of Nonlinear Models with Measurement Error Using Marginal Information** Yingyao Hu, 2003 **Handbook of Measurement Error Models** Grace Y. Yi, Aureore Delaigle, Paul Gustafson, 2021-10-17

Measurement error arises ubiquitously in applications and has been of long standing concern in a variety of fields including medical research, epidemiological studies, economics, environmental studies, and survey research. While several research monographs are available to summarize methods and strategies of handling different measurement error problems, research in this area continues to attract extensive attention. The *Handbook of Measurement Error Models* provides overviews of various topics on measurement error problems. It collects carefully edited chapters concerning issues of measurement error and evolving statistical methods with a good balance of methodology and applications. It is prepared for readers who wish to start research and gain insights into challenges, methods, and applications related to error-prone data. It also serves as a reference text on statistical methods and applications pertinent to measurement error models for researchers and data analysts alike.

Features: Provides an account of past development and modern advancement concerning measurement error problems. Highlights the challenges induced by error-contaminated data. Introduces off-the-shelf methods for mitigating deleterious impacts of measurement error. Describes state-of-the-art strategies for conducting in-depth research.

Statistical Analysis with Measurement Error or Misclassification Grace Y. Yi, 2017-08-02

This monograph on measurement error and misclassification covers a broad range of problems and emphasizes unique features in modeling and analyzing problems arising from medical research and epidemiological studies. Many measurement error and misclassification problems have been addressed in various fields over the years as well as with a wide spectrum of data, including event history data such as survival data and recurrent event data, correlated data such as longitudinal data and clustered data, multi-state event data, and data arising from case-control studies.

Statistical Analysis with Measurement Error or Misclassification: Strategy, Method, and Application brings together assorted methods in a single text and provides an update of recent developments for a variety of settings. Measurement error effects and strategies of handling mismeasurement for different models are closely examined in combination with applications to specific problems. Readers with diverse backgrounds and objectives can utilize this text. Familiarity with inference methods such as likelihood and estimating function theory or modeling schemes in varying settings such as survival analysis and longitudinal data analysis can result in a full appreciation of the material, but it is not essential since each chapter provides basic inference frameworks and background information on an individual topic to ease the access of the material. The text is presented in a coherent and self-contained manner and highlights the essence of commonly used modeling and inference.

methods This text can serve as a reference book for researchers interested in statistical methodology for handling data with measurement error or misclassification as a textbook for graduate students especially for those majoring in statistics and biostatistics or as a book for applied statisticians whose interest focuses on analysis of error contaminated data Grace Y Yi is Professor of Statistics and University Research Chair at the University of Waterloo She is the 2010 winner of the CRM SSC Prize an honor awarded in recognition of a statistical scientist's professional accomplishments in research during the first 15 years after having received a doctorate She is a Fellow of the American Statistical Association and an Elected Member of the International Statistical Institute

Measurement Error Models Wayne A. Fuller, 2009-09-25 The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists The effort of Professor Fuller is commendable the book provides a complete treatment of an important and frequently ignored topic Those who work with measurement error models will find it valuable It is the fundamental book on the subject and statisticians will benefit from adding this book to their collection or to university or departmental libraries Biometrics Given the large and diverse literature on measurement error errors in variables problems Fuller's book is most welcome Anyone with an interest in the subject should certainly have this book Journal of the American Statistical Association The author is to be commended for providing a complete presentation of a very important topic Statisticians working with measurement error problems will benefit from adding this book to their collection Technometrics this book is a remarkable achievement and the product of impressive top grade scholarly work Journal of Applied Econometrics *Measurement Error Models* offers coverage of estimation for situations where the model variables are observed subject to measurement error Regression models are included with errors in the variables latent variable models and factor models Results from several areas of application are discussed including recent results for nonlinear models and for models with unequal variances The estimation of true values for the fixed model prediction of true values under the random model model checks and the analysis of residuals are addressed and in addition procedures are illustrated with data drawn from nearly twenty real data sets

Mathematical Analysis and Numerical Methods Aliaa Burqan, Rania Saadeh, Ahmad Qazza, Osama Yusuf Ababneh, Juan C. Cortés, Kai Diethelm, Dia Zeidan, 2024-10-05 This book presents a thoughtful compilation of chapters derived from the proceedings of the 8th International Arab Conference on Mathematics and Computations IACMC 2023 held at Zarqa University in Zarqa Jordan from 10-12 May 2023 Encompassing a broad spectrum of themes crucial to contemporary research and development the book delved into subjects ranging from partial and differential equations to fractional calculus from probability and statistics to graph theory and from approximation theory to nonlinear dynamics Moreover it explores pivotal areas such as numerical analysis and methods as well as fostering interdisciplinary mathematical research initiatives Building upon the legacy of its

predecessors IACMC 2023 served as a premier platform for scholars researchers and industry professionals to converge and exchange insights on a myriad of cutting edge advancements and practical applications within the realm of mathematical sciences This volume encapsulates the essence of IACMC 2023 offering readers a comprehensive overview of the latest breakthroughs and trends in mathematical sciences while serving as a testament to the collaborative spirit and intellectual vigor that define this esteemed conference series

Measurement Error John P. Buonaccorsi,2010-03-02 Over the last 20 years comprehensive strategies for treating measurement error in complex models and accounting for the use of extra data to estimate measurement error parameters have emerged Focusing on both established and novel approaches **Measurement Error Models Methods and Applications** provides an overview of the main techniques and illu **Total Least Squares and Errors-in-Variables Modeling** S. van Huffel,P. Lemmerling,2013-03-14 In response to a growing interest in Total Least Squares TLS and Errors In Variables EIV modeling by researchers and practitioners well known experts from several disciplines were invited to prepare an overview paper and present it at the third international workshop on TLS and EIV modeling held in Leuven Belgium August 27 29 2001 These invited papers representing two thirds of the book together with a selection of other presented contributions yield a complete overview of the main scientific achievements since 1996 in TLS and Errors In Variables modeling In this way the book nicely completes two earlier books on TLS SIAM 1991 and 1997 Not only computational issues but also statistical numerical algebraic properties are described as well as many new generalizations and applications Being aware of the growing interest in these techniques it is a strong belief that this book will aid and stimulate users to apply the new techniques and models correctly to their own practical problems

Environmental Health Perspectives ,1993 **Measurement Error in Longitudinal Data** Alexandru Cernat,Joseph W. Sakshaug,2021-03-18 Longitudinal data is essential for understanding how the world around us changes Most theories in the social sciences and elsewhere have a focus on change be it of individuals of countries of organizations or of systems and this is reflected in the myriad of longitudinal data that are being collected using large panel surveys This type of data collection has been made easier in the age of Big Data and with the rise of social media Yet our measurements of the world are often imperfect and longitudinal data is vulnerable to measurement errors which can lead to flawed and misleading conclusions **Measurement Error in Longitudinal Data** tackles the important issue of how to investigate change in the context of imperfect data It compiles the latest advances in estimating change in the presence of measurement error from several fields and covers the entire process from the best ways of collecting longitudinal data to statistical models to estimate change under uncertainty to examples of researchers applying these methods in the real world This book introduces the essential issues of longitudinal data collection such as memory effects panel conditioning or mere measurement effects the use of administrative data and the collection of multi mode longitudinal data It also presents some of the most important models used in this area including quasi simplex models latent growth models latent Markov chains and equivalence DIF testing

Finally the use of vignettes in the context of longitudinal data and estimation methods for multilevel models of change in the presence of measurement error are also discussed Modern Econometric Analysis Olaf Hübler, Joachim Frohn, 2007-04-29 In this book leading German econometricians in different fields present survey articles of the most important new methods in econometrics The book gives an overview of the field and it shows progress made in recent years and remaining problems

Biometry for Forestry and Environmental Data Lauri Mehtätalo, Juha Lappi, 2020-05-27 Biometry for Forestry and Environmental Data with Examples in R focuses on statistical methods that are widely applicable in forestry and environmental sciences but it also includes material that is of wider interest Features Describes the theory and applications of selected statistical methods and illustrates their use and basic concepts through examples with forestry and environmental data in R Rigorous but easily accessible presentation of the linear nonlinear generalized linear and multivariate models and their mixed effects counterparts Chapters on tree size tree taper measurement errors and forest experiments are also included Necessary statistical theory about random variables estimation and prediction is included The wide applicability of the linear prediction theory is emphasized The hands on examples with implementations using R make it easier for non statisticians to understand the concepts and apply the methods with their own data Lot of additional material is available at www.biombook.org The book is aimed at students and researchers in forestry and environmental studies but it will also be of interest to statisticians and researchers in other fields as well **Modeling And Advanced Techniques In Modern**

Economics Cagdas Hakan Aladag, Nihan Potas, 2022-08-03 In the modern world data is a vital asset for any organization regardless of industry or size The world is built upon data However data without knowledge is useless The aim of this book briefly is to introduce new approaches that can be used to shape and forecast the future by combining the two disciplines of Statistics and Economics Readers of Modeling and Advanced Techniques in Modern Economics can find valuable information from a diverse group of experts on topics such as finance econometric models stochastic financial models and machine learning and application of models to financial and macroeconomic data Youth Fatal Crash and Alcohol Facts , 2006

Journal of Transportation and Statistics , 2006 Provides a forum for the latest developments in transportation information and data theory concepts and methods of analysis relevant to all aspects of the transportation system Publishes original research on the use of information to improve public and private decisionmaking for transportation Analysis of Poverty Data by Small Area Estimation Monica Pratesi, 2016-02-23 A comprehensive guide to implementing SAE methods for poverty studies and poverty mapping There is an increasingly urgent demand for poverty and living conditions data in relation to local areas and or subpopulations Policy makers and stakeholders need indicators and maps of poverty and living conditions in order to formulate and implement policies re distribute resources and measure the effect of local policy actions Small Area Estimation SAE plays a crucial role in producing statistically sound estimates for poverty mapping This book offers a comprehensive source of information regarding the use of SAE methods adapted to these distinctive features of poverty data

derived from surveys and administrative archives The book covers the definition of poverty indicators data collection and integration methods the impact of sampling design weighting and variance estimation the issue of SAE modelling and robustness the spatio temporal modelling of poverty and the SAE of the distribution function of income and inequalities Examples of data analyses and applications are provided and the book is supported by a website describing scripts written in SAS or R software which accompany the majority of the presented methods Key features Presents a comprehensive review of SAE methods for poverty mapping Demonstrates the applications of SAE methods using real life case studies Offers guidance on the use of routines and choice of websites from which to download them Analysis of Poverty Data by Small Area Estimation offers an introduction to advanced techniques from both a practical and a methodological perspective and will prove an invaluable resource for researchers actively engaged in organizing managing and conducting studies on poverty

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