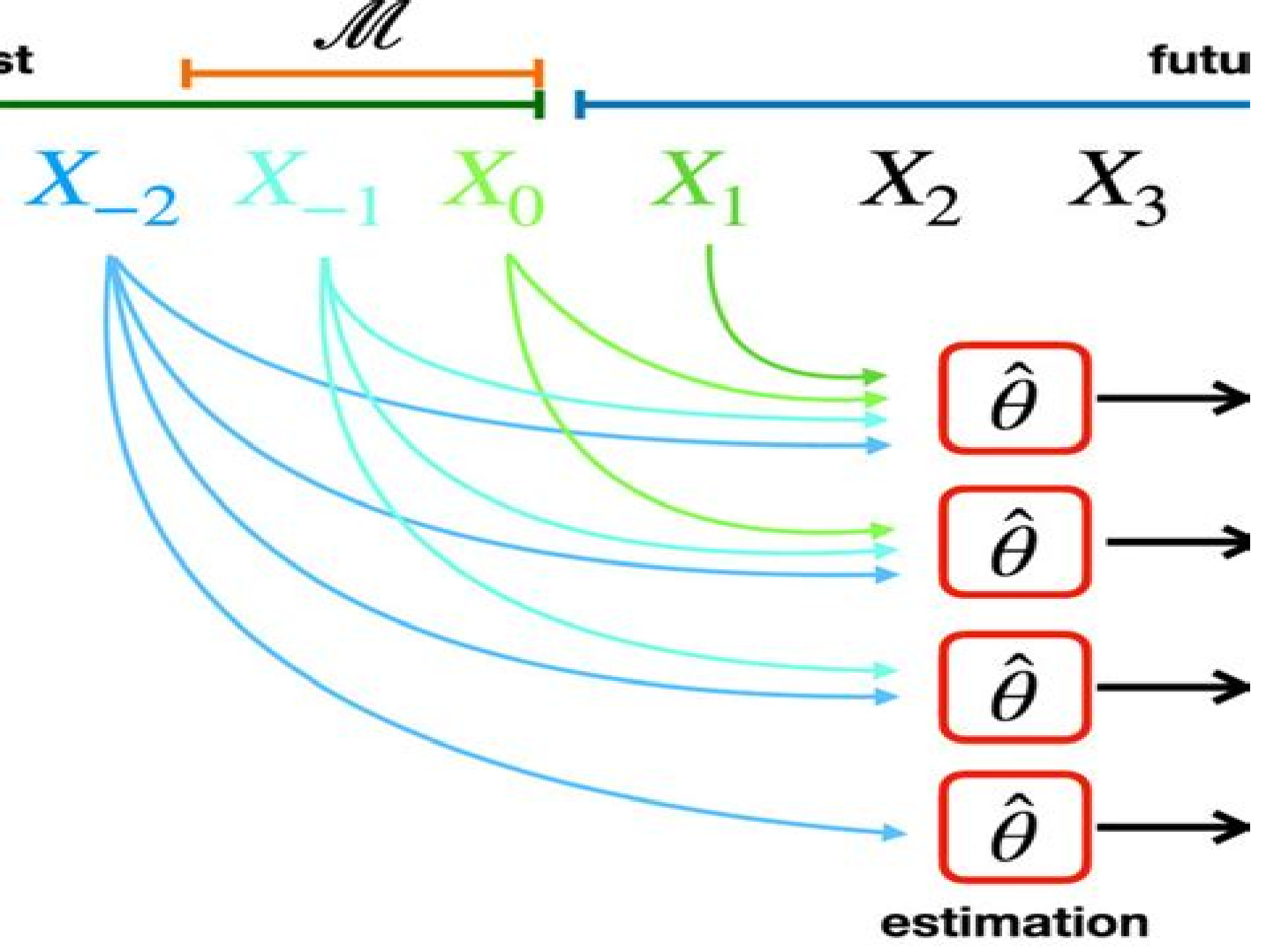




Sequential Estimation

Herbert Robbins



Sequential Estimation:

Sequential Estimation Malay Ghosh, Nitis Mukhopadhyay, Pranab Kumar Sen, 2011-09-09 The only comprehensive guide to the theory and practice of one of today's most important probabilistic techniques The past 15 years have witnessed many significant advances in sequential estimation especially in the areas of three stage and nonparametric methodology Yet until now there were no references devoted exclusively to this rapidly growing statistical field Sequential Estimation is the first single source guide to the theory and practice of both classical and modern sequential estimation techniques including parametric and nonparametric methods Researchers in sequential analysis will appreciate the unified logically integrated treatment of the subject as well as coverage of important contemporary procedures not covered in more general sequential analysis texts such as Shrinkage estimation Empirical and hierarchical Bayes procedures Multistage sampling and accelerated sampling procedures Time sequential estimation Sequential estimation in finite population sampling Reliability estimation and capture recapture methodologies leading to sequential tagging schemes An indispensable resource for researchers in sequential analysis Sequential Estimation is an ideal graduate level text as well Sequential statistics Z. Govindarajulu, 2004 This book contains topics that can be covered in a single semester course Only elementary proofs are provided and thus the mathematics and statistics are maintained at a basic level Only a course in each of three areas advanced calculus probability and statistical inference is assumed of the student The book has a chapter on applications to biostatistics and a supplement presenting computer programs for selected sequential procedures Identified problems are provided at the end of each chapter

Sequential Estimation of the Mean of a Normal Population Herbert Robbins, 1958

Factorization Methods for Discrete Sequential Estimation Gerald J Bierman, 1977-05-04 Kalman's elegant solution of the discrete linear estimation problem has had a major impact in academic engineering circles and in the aerospace industry Recently areas of application have widened to include such diverse subjects as transportation planning and scheduling marine and satellite navigation power systems process control surveying earthquake prediction communications economic forecasting and analysis water resource planning human modeling and biomedical applications Unfortunately numeric accuracy and stability problems have often prevented researchers in these diverse disciplines from successfully computer mechanizing Kalman's algorithms It has come to be realized that algorithm formulations that involve matrix factorization generally enhance numeric characteristics and at the same time generate new analytical perceptions Our aim in this monograph is to familiarize analysts in these various areas with those matrix factorization techniques that lead to estimation algorithms that are efficient economical reliable and flexible In order to expedite their application we have included FORTRAN descriptions of the important algorithms Our experience leads us to conclude that a better understanding of the underlying mathematics involved with matrix factorization together with an awareness of the concise FORTRAN implementations that are possible will result in a more widespread utilization of this technology Hopefully after familiarizing

himself with this material the reader will share our opinion This monograph came about as a result of a set of lectures on leastsquares estimation that I gave at the Jet Propulsion Laboratory The interest with which these lectures were received convinced me that the estimation applications community would benefit from and in fact was in need of an estimation reference book that thoroughly describes those matrix factorization methods and associated numerical techniques that have been successfully employed by numerical analysts Emphasis in this book has been on the algorithmic and computational aspects of discrete linear estimation Although our material is of a rather specialized nature it is of interest to a diverse audience Our pragmatically oriented and detailed presentation will we hope make this book a useful reference Sequential Statistical Procedures Z. Govindarajulu, 2014-06-20 Probability and Mathematical Statistics Volume 26 Sequential Statistical Procedures provides information pertinent to the sequential procedures that are concerned with statistical analysis of data This book discusses the fundamental aspects of sequential estimation Organized into four chapters this volume begins with an overview of the essential feature of sequential procedure This text then examines the sequential probability ratio test procedure and provides a method of constructing a most powerful test for a simple hypothesis versus simple alternative testing problem Other chapters consider the problem of testing a composite hypothesis against a composite alternative This book discusses as well the theory of sequential tests that is appropriate for distinguishing between two simple or composite hypotheses The final chapter deals with the theory of sequential estimation This book is a valuable resource for graduate students research workers and users of sequential procedures **Theory and Applications of Sequential**

Nonparametrics Pranab Kumar Sen, 1985-01-31 A study of sequential nonparametric methods emphasizing the unified Martingale approach to the theory with a detailed explanation of major applications including problems arising in clinical trials life testing experimentation survival analysis classical sequential analysis and other areas of applied statistics and biostatistics **Discrete Choice Methods with Simulation** Kenneth Train, 2003-01-13 Table of contents *Optimal Estimation of Dynamic Systems, Second Edition* John L. Crassidis, John L. Junkins, 2011-10-26 Optimal Estimation of Dynamic Systems Second Edition highlights the importance of both physical and numerical modeling in solving dynamics based estimation problems found in engineering systems Accessible to engineering students applied mathematicians and practicing engineers the text presents the central concepts and methods of optimal estimation theory and applies the methods to problems with varying degrees of analytical and numerical difficulty Different approaches are often compared to show their absolute and relative utility The authors also offer prototype algorithms to stimulate the development and proper use of efficient computer programs MATLAB codes for the examples are available on the book's website New to the Second Edition With more than 100 pages of new material this reorganized edition expands upon the best selling original to include comprehensive developments and updates It incorporates new theoretical results an entirely new chapter on advanced sequential state estimation and additional examples and exercises An ideal self study guide for practicing engineers as well

as senior undergraduate and beginning graduate students the book introduces the fundamentals of estimation and helps newcomers to understand the relationships between the estimation and modeling of dynamical systems It also illustrates the application of the theory to real world situations such as spacecraft attitude determination GPS navigation orbit determination and aircraft tracking

Sequence Alignment Michael S. Rosenberg, 2009 The sequencing of the human genome involved thousands of scientists but used relatively few tools Obtaining sequences is simpler but aligning the sequences remains a complicated but underappreciated aspect of comparative molecular biology This book discusses the practice of alignment and the procedures by which alignments are established

Encyclopedia of Epidemiologic Methods Mitchell H. Gail, Jacques Benichou, 2000-11-02 Featuring articles from the prestigious Encyclopedia of Biostatistics many of which have been revised and updated to include recent developments the Encyclopedia of Epidemiologic Methods also includes newly commissioned articles reflecting the latest thinking in Cancer Registries Birth Defect Registries Meta Analysis of Epidemiologic Studies Epidemiology Overview Sample Size Sex Ratio at Birth Software Design and Analysis Featuring contributions from leading experts in academia government and industry the Encyclopedia of Epidemiologic Methods has been designed to complement existing texts on the subject by providing further extensive up to date coverage of specialised topics and by introducing the reader to the research literature Offering a wealth of information in a single resource the Encyclopedia of Epidemiologic Methods Offers an excellent introduction to a vast array of specialised topics Includes in depth coverage of the statistical underpinnings of contemporary epidemiologic methods Provides concise definitions and introductions to numerous concepts found in the current literature Uses extensive cross references helping to facilitate further research and enabling the reader to locate definitions and related concepts In addition to featuring extensive articles in the areas of descriptive and analytic epidemiology the Encyclopedia also provides the reader with articles on case control design and offers substantial coverage of allied statistical methods

Sequential Estimation in Statistics and Steady-state Simulation Peng Tang, 2014 At the onset of the Big Data age we are faced with ubiquitous data in various forms and with various characteristics such as noise high dimensionality autocorrelation and so on The question of how to obtain accurate and computationally efficient estimates from such data is one that has stoked the interest of many researchers This dissertation mainly concentrates on two general problem areas inference for high dimensional and noisy data and estimation of the steady state mean for univariate data generated by computer simulation experiments We develop and evaluate three separate sequential algorithms for the two topics One major advantage of sequential algorithms is that they allow for careful experimental adjustments as sampling proceeds Unlike one step sampling plans sequential algorithms adapt to different situations arising from the ongoing sampling this makes these procedures efficacious as problems become more complicated and more delicate requirements need to be satisfied We will elaborate on each research topic in the following discussion Concerning the first topic our goal is to develop a robust graphical model for noisy data in a high

dimensional setting Under a Gaussian distributional assumption the estimation of undirected Gaussian graphs is equivalent to the estimation of inverse covariance matrices Particular interest has focused upon estimating a sparse inverse covariance matrix to reveal insight on the data as suggested by the principle of parsimony For estimation with high dimensional data the influence of anomalous observations becomes severe as the dimensionality increases To address this problem we propose a robust estimation procedure for the Gaussian graphical model based on the Integrated Squared Error ISE criterion The robustness result is obtained by using ISE as a nonparametric criterion for seeking the largest portion of the data that matches the model Moreover an l_1 type regularization is applied to encourage sparse estimation To address the non convexity of the objective function we develop a sequential algorithm in the spirit of a majorization minimization scheme We summarize the results of Monte Carlo experiments supporting the conclusion that our estimator of the inverse covariance matrix converges weakly i e in probability to the latter matrix as the sample size grows large The performance of the proposed method is compared with that of several existing approaches through numerical simulations We further demonstrate the strength of our method with applications in genetic network inference and financial portfolio optimization The second topic consists of two parts and both concern the computation of point and confidence interval CI estimators for the mean of a stationary discrete time univariate stochastic process X equiv X_i $i = 1, 2$ generated by a simulation experiment The point estimation is relatively easy when the underlying system starts in steady state but the traditional way of calculating CIs usually fails since the data encountered in simulation output are typically serially correlated We propose two distinct sequential procedures that each yield a CI for with user specified reliability and absolute or relative precision The first sequential procedure is based on variance estimators computed from standardized time series applied to nonoverlapping batches of observations and it is characterized by its simplicity relative to methods based on batch means and its ability to deliver CIs for the variance parameter of the output process i e the sum of covariances at all lags The second procedure is the first sequential algorithm that uses overlapping variance estimators to construct asymptotically valid CI estimators for the steady state mean based on standardized time series The advantage of this procedure is that compared with other popular procedures for steady state simulation analysis the second procedure yields significant reduction both in the variability of its CI estimator and in the sample size needed to satisfy the precision requirement The effectiveness of both procedures is evaluated via comparisons with state of the art methods based on batch means under a series of experimental settings the $M/M/1$ waiting time process with 90% traffic intensity the $M/H_2/1$ waiting time process with 80% traffic intensity the $M/M/1$ LIFO waiting time process with 80% traffic intensity and an AR 1 to Pareto ARTOP process We find that the new procedures perform comparatively well in terms of their average required sample sizes as well as the coverage and average half length of their delivered CIs

Stated Choice Methods Jordan J. Louviere, David A. Hensher, Joffre D. Swait, 2000-09-28 Understanding and predicting the behaviour of decision makers when choosing among discrete goods has

been one of the most fruitful areas of applied research over the last thirty years. An understanding of individual consumer behaviour can lead to significant changes in product or service design, pricing strategy, distribution channel and communication strategy selection as well as public welfare analysis. This graduate and practitioner guide, first published in 2000, deals with the study and prediction of consumer choice behaviour, concentrating on stated preference (SP) methods, placing decision makers in controlled experiments that yield hypothetical choices rather than revealed preferences (RP), actual choices in the market. It shows how SP methods can be implemented from experimental design to econometric modelling and suggests how to combine RP and SP data to get the best from each type. The book also presents an update of econometric approaches to choice modelling.

Exponential Distribution K. Balakrishnan, 2019-01-22 The exponential distribution is one of the most significant and widely used distribution in statistical practice. It possesses several important statistical properties and yet exhibits great mathematical tractability. This volume provides a systematic and comprehensive synthesis of the diverse literature on the theory and applications of the exponential distribution.

Change-Point Analysis in Nonstationary Stochastic Models Boris Brodsky, 2016-12-12 This book covers the development of methods for detection and estimation of changes in complex systems. These systems are generally described by nonstationary stochastic models which comprise both static and dynamic regimes, linear and nonlinear dynamics and constant and time variant structures of such systems. It covers both retrospective and sequential problems, particularly theoretical methods of optimal detection. Such methods are constructed and their characteristics are analyzed both theoretically and experimentally. Suitable for researchers working in change point analysis and stochastic modelling, the book includes theoretical details combined with computer simulations and practical applications. Its rigorous approach will be appreciated by those looking to delve into the details of the methods as well as those looking to apply them.

Event-Based Control and Signal Processing Marek Miskowicz, 2018-09-03 Event based systems are a class of reactive systems deployed in a wide spectrum of engineering disciplines including control, communication, signal processing and electronic instrumentation. Activities in event based systems are triggered in response to events, usually representing a significant change of the state of controlled or monitored physical variables. Event based systems adopt a model of calls for resources only if it is necessary and therefore they are characterized by efficient utilization of communication bandwidth, computation capability and energy budget. Currently, the economical use of constrained technical resources is a critical issue in various application domains because many systems become increasingly networked, wireless and spatially distributed. *Event Based Control and Signal Processing* examines the event based paradigm in control, communication and signal processing with a focus on implementation in networked sensor and control systems. Featuring 23 chapters contributed by more than 60 leading researchers from around the world, this book covers methods of analysis and design of event based control and signal processing, event driven control and optimization of hybrid systems, decentralized event triggered control, periodic event triggered control, model based event triggered control and event triggered generalized

predictive control Event based intermittent control in man and machine Event based PID controllers Event based state estimation Self triggered and team triggered control Event triggered and time triggered real time architectures for embedded systems Event based continuous time signal acquisition and DSP Statistical event based signal processing in distributed detection and estimation Asynchronous spike event coding technique with address event representation Event based processing of non stationary signals Event based digital FIR and IIR filters Event based local bandwidth estimation and signal reconstruction Event Based Control and Signal Processing is the first extensive study on both event based control and event based signal processing presenting scientific contributions at the cutting edge of modern science and engineering

Guide to Wireless Sensor Networks Sudip Misra, Isaac Woungang, Subhas Chandra Misra, 2009-05-29 Overview and Goals Wireless communication technologies are undergoing rapid advancements The last few years have experienced a steep growth in research in the area of wireless sensor networks WSNs In WSNs communication takes place with the help of spatially distributed autonomous sensor nodes equipped to sense specific information WSNs especially the ones that have gained much popularity in the recent years are typically ad hoc in nature and they inherit many characteristics features of wireless ad hoc networks such as the ability for infrastructure less setup minimal or no reliance on network planning and the ability of the nodes to self organize and self configure without the involvement of a centralized network manager router access point or a switch These features help to set up WSNs fast in situations where there is no existing network setup or in times when setting up a fixed infrastructure network is considered infeasible for example in times of emergency or during relief operations WSNs find a variety of applications in both the military and the civilian population worldwide such as in cases of enemy intrusion in the battlefield object tracking habitat monitoring patient monitoring re detection and so on Even though sensor networks have emerged to be attractive and they hold great promises for our future there are several challenges that need to be addressed Some of the well known challenges are attributed to issues relating to coverage and deployment scalability quality of service size computational power energy efficiency and security *Encyclopedia of Statistical Sciences, Volume 12*, 2005-12-16 ENCYCLOPEDIA OF STATISTICAL SCIENCES Optimal Estimation of Dynamic Systems John L. Crassidis, John L. Junkins, 2004-04-27 Most newcomers to the field of linear stochastic estimation go through a difficult process in understanding and applying the theory This book minimizes the process while introducing the fundamentals of optimal estimation Optimal Estimation of Dynamic Systems explores topics that are important in the field of control where the signals received are used to determine highly sensitive processes such as the flight path of a plane the orbit of a space vehicle or the control of a machine The authors use dynamic models from mechanical and aerospace engineering to provide immediate results of estimation concepts with a minimal reliance on mathematical skills The book documents the development of the central concepts and methods of optimal estimation theory in a manner accessible to engineering students applied mathematicians and practicing engineers It includes rigorous theoretical derivations and a significant

amount of qualitative discussion and judgements. It also presents prototype algorithms giving detail and discussion to stimulate development of efficient computer programs and intelligent use of them. This book illustrates the application of optimal estimation methods to problems with varying degrees of analytical and numerical difficulty. It compares various approaches to help develop a feel for the absolute and relative utility of different methods and provides many applications in the fields of aerospace mechanical and electrical engineering.

Joint Statistical Papers of Akahira and Takeuchi Masafumi Akahira, Kei Takeuchi, 2003. Masafumi Akahira and Kei Takeuchi have collaborated in research on mathematical statistics for nearly thirty years and have published many articles and papers. This volume is a collection of their papers, some published in well known and others in lesser known journals. The papers cover various fields but the main subject is the theory of estimation, asymptotic, non regular, sequential, etc. All the papers are theoretical in nature but have implications for applied problems.

Statistics and Control of Random Processes A. A. Novikov, Al'bert Nikolaevich Shirin, 1994. This book contains papers by participants in two seminars, one on martingales and statistics of stochastic processes and one on sequential analysis, both of which were held at the Steklov Institute of the Russian Academy of Sciences. The papers develop the concepts of martingales and semimartingales and stochastic calculus for them as well as their applications in statistics and control of stochastic processes. The class of semimartingales, that is the class of all processes which can be represented as a sum of a martingale and a process with bounded variation, is rather large. It contains such important processes as Brownian motion, Poisson processes, solutions of stochastic differential equations and others. The papers treat theoretical aspects of statistics of stochastic processes as well as specific models of stochastic processes from the standpoint of their statistics and control. The collection is intended for undergraduate and graduate students and researchers in probability theory and mathematical statistics.

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