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Martin L. Puterman

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key aspects of theoretical development The author's writing style and use of examples make the text clear and engaging This book is fundamental reading for graduate level students in statistics as well as anyone with an interest in the foundations of statistics and the principles underlying statistical inference including students in mathematics and the philosophy of science Readers with a background in theoretical statistics will find the text both accessible and absorbing **Covariance Estimation** Mohsen Pourahmadi, 2013-06-24 Methods for estimating sparse and large covariance matrices Covariance and correlation matrices play fundamental roles in every aspect of the analysis of multivariate data collected from a variety of fields including business and economics health care engineering and environmental and physical sciences High Dimensional Covariance Estimation provides accessible and comprehensive coverage of the classical and modern approaches for estimating covariance matrices as well as their applications to the rapidly developing areas lying at the intersection of statistics and machine learning Recently the classical sample covariance methodologies have been modified and improved upon to meet the needs of statisticians and researchers dealing with large correlated datasets High Dimensional Covariance Estimation focuses on the methodologies based on shrinkage thresholding and penalized likelihood with applications to Gaussian graphical models prediction and mean variance portfolio management The book relies heavily on regression based ideas and interpretations to connect and unify many existing methods and algorithms for the task High Dimensional Covariance Estimation features chapters on Data Sparsity and Regularization Regularizing the Eigenstructure Banding Tapering and Thresholding Covariance Matrices Sparse Gaussian Graphical Models Multivariate Regression The book is an ideal resource for researchers in statistics mathematics business and economics computer sciences and engineering as well as a useful text or supplement for graduate level courses in multivariate analysis covariance estimation statistical learning and high dimensional data analysis **Precedence-Type Tests and Applications** Narayanaswamy Balakrishnan, H. K. Tony Ng, 2006-05-26 Full coverage of statistical techniques for developing and implementing precedence type tests Precedence Type Tests and Applications provides a comprehensive overview of theoretical and applied approaches to a variety of problems in which precedence type test procedures can be used The authors clearly demonstrate the effectiveness of these tests in life testing situations designed for making quick and reliable decisions in the early stages of an experiment Most of the text's examples use life time data however theoretical properties are also discussed in the context of precedence testing Monte Carlo studies are used to illustrate important results Following the authors careful step by step instructions and guidance readers master the wide range of statistical techniques involved in the development and implementation of precedence type tests The book covers the foundations of precedence testing research from the early 1960s up to the most recent theory and applications including the authors current contributions to the field The book features the following parts Part A deals with the original precedence test and some properties of precedence and related test procedures Part B explores alternatives to precedence testing including maximal precedence weighted forms of precedence and maximal precedence

and Wilcoxon type rank sum precedence tests and their properties Part C compares the extension of precedence maximal precedence and Wilcoxon type rank sum precedence tests to situations in which the sample arising from the life testing experiment is progressively Type II censored Part D examines precedence type tests in multi sample situations and selection problems Tables are presented throughout the book to facilitate the application of the tests to practical problems Helpful examples illustrate all of the precedence type procedures and an extensive bibliography enables readers to explore specialized topics in greater depth This book is a recommended reference for researchers and practitioners in reliability and life time data analysis applied probabilists and engineers It also serves as a supplemental text for courses in nonparametric statistics and reliability Matrix Algebra Useful for Statistics Shayle R. Searle, 2006-03-20 WILEY INTERSCIENCE PAPERBACK SERIES The Wiley Interscience Paperback Series consists of selected booksthat have been made more accessible to consumers in an effort toincrease global appeal and general circulation With these newunabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists This book is intended to teach useful matrix algebra to students teachers consultants researchers and practitioners in statistics and other quantitative methods. The author concentrates on practical matters and writes in a friendly and informal style this is a useful and enjoyable book to have at hand Biometrics This book is an easy to understand guide to matrix algebra and itsuses in statistical analysis The material is presented in an explanatory style rather than the formal theorem proof format Thisself contained text includes numerous applied illustrations numerical examples and The Subjectivity of Scientists and the Bayesian Approach S. James Press, Judith M. Tanur, 2012-01-20 exercises Comparing and contrasting the reality of subjectivity in the workof history's great scientists and the modern Bayesian approach tostatistical analysis Scientists and researchers are taught to analyze their data from anobjective point of view allowing the data to speak for themselves rather than assigning them meaning based on expectations or opinions But scientists have never behaved fully objectively Throughout history some of our greatest scientific minds haverelied on intuition hunches and personal beliefs to make sense of empirical data and these subjective influences have often aided inhumanity s greatest scientific achievements The authors argue that subjectivity has not only played a significant role in theadvancement of science but that science will advance more rapidlyif the modern methods of Bayesian statistical analysis replace someof the classical twentieth century methods that have traditionally been taught To accomplish this goal the authors examine the lives and work ofhistory s great scientists and show that even the most successfulhave sometimes misrepresented findings or been influenced by theirown preconceived notions of religion metaphysics and the occult or the personal beliefs of their mentors Contrary to popularbelief our greatest scientific thinkers approached their data witha combination of subjectivity and empiricism and thus informally achieved what is more formally accomplished by the modern Bayesianapproach to data analysis Yet we are still taught that science is purely objective Thisinnovative book dispels that

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