Modelling Frequency and Count Data

J. K. LINDSEY

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Bayo Lawal,H. Bayo Lawal

Modelling Frequency And Count Data:

   Modelling Frequency and Count Data J. K. Lindsey,1995-04-27 Categorical data analysis is a special area of generalised linear models which has become the most important area of statistical applications in many disciplines from medicine to social sciences This text presents the standard models and many newly developed ones in a language which can be immediately applied in many modern statistical packages such as GLIM GENSTAT S Plus as well as SAS and LISP STAT The book is structure around the distinction between independent events occurring to different individuals resulting in frequencies and repeated events occurring to the same individuals yielding counts The book demonstates that much of modern statistics can be seen as special cases of categorical data models both generalized linear models and proportional hazards models can be fitted as log linear models More specialized topics such as Markov chains overdispersion and random effects are also covered   **Modelling Frequency and Count Data** James K. Lindsey,   **Regression Models for Categorical and Count Data** Peter Martin,2022-03-01 This text provides practical guidance on conducting regression analysis on categorical and count data Step by step and supported by lots of helpful graphs it covers both the theoretical underpinnings of these methods as well as their application giving you the skills needed to apply them to your own research It offers guidance on Using logistic regression models for binary ordinal and multinomial outcomes Applying count regression including Poisson negative binomial and zero inflated models Choosing the most appropriate model to use for your research The general principles of good statistical modelling in practice Part of The SAGE Quantitative Research Kit this book will give you the know how and confidence needed to succeed on your quantitative research journey   **Applying Generalized Linear Models** James K. Lindsey,2008-01-15 Applying Generalized Linear Models describes how generalized linear modelling procedures can be used for statistical modelling in many different fields without becoming lost in problems of statistical inference Many students even in relatively advanced statistics courses do not have an overview whereby they can see that the three areas linear normal categorical and survival models have much in common The author shows the unity of many of the commonly used models and provides the reader with a taste of many different areas such as survival models time series and spatial analysis This book should appeal to applied statisticians and to scientists with a basic grounding in modern statistics With the many exercises included at the ends of chapters it will be an excellent text for teaching the fundamental uses of statistical modelling The reader is assumed to have knowledge of basic statistical principles whether from a Bayesian frequentist or direct likelihood point of view and should be familiar at least with the analysis of the simpler normal linear models regression and ANOVA The author is professor in the biostatistics department at Limburgs University Diepenbeek in the social science department at the University of Li ge and in medical statistics at DeMontfort University Leicester He is the author of nine other books   **Confidence Intervals in Generalized Regression Models** Esa Uusipaikka,2008-07-25 A Cohesive Approach to Regression Models Confidence Intervals in Generalized Regression Models introduces a unified

representation the generalized regression model GRM of various types of regression models It also uses a likelihood based approach for performing statistical inference from statistical evidence consisting of data a **Econometrics of Financial High-Frequency Data** Nikolaus Hautsch,2011-10-12 The availability of financial data recorded on high frequency level has inspired a research area which over the last decade emerged to a major area in econometrics and statistics The growing popularity of high frequency econometrics is driven by technological progress in trading systems and an increasing importance of intraday trading liquidity risk optimal order placement as well as high frequency volatility This book provides a state of the art overview on the major approaches in high frequency econometrics including univariate and multivariate autoregressive conditional mean approaches for different types of high frequency variables intensity based approaches for financial point processes and dynamic factor models It discusses implementation details provides insights into properties of high frequency data as well as institutional settings and presents applications to volatility and liquidity estimation order book modelling and market microstructure analysis **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 **Actuarial Modelling of Claim Counts** Michel Denuit,Xavier Marechal,Sandra Pitrebois,Jean-Francois Walhin,2007-07-27 There are a wide range of variables for actuaries to consider when calculating a motorist s insurance premium such as age gender and type of vehicle Further to these factors motorists rates are subject to experience rating systems including credibility mechanisms and Bonus Malus systems BMSs Actuarial Modelling of Claim Counts presents a comprehensive treatment of the various experience rating systems and their relationships with risk classification The authors summarize the most recent developments in the field presenting ratemaking systems whilst taking into account exogenous information The text Offers the first self contained practical approach to a priori and a posteriori ratemaking in motor insurance Discusses the issues of claim frequency and claim severity multi event systems and the combinations of deductibles and BMSs Introduces recent developments in actuarial science and exploits the generalised linear model and generalised linear mixed model to achieve risk classification Presents credibility mechanisms as refinements of commercial BMSs Provides practical applications with

real data sets processed with SAS software Actuarial Modelling of Claim Counts is essential reading for students in actuarial science as well as practicing and academic actuaries It is also ideally suited for professionals involved in the insurance industry applied mathematicians quantitative economists financial engineers and statisticians   An Introduction to Model-Based Survey Sampling with Applications Ray L. Chambers,Robert Clark,2012-01-12 This text brings together important ideas on the model based approach to sample survey which has been developed over the last twenty years Suitable for graduate students and professional statisticians it moves from basic ideas fundamental to sampling to more rigorous mathematical modelling and data analysis and includes exercises and solutions   Graphical Models Steffen L. Lauritzen,1996-05-02 The idea of modelling systems using graph theory has its origin in several scientific areas in statistical physics the study of large particle systems in genetics studying inheritable properties of natural species and in interactions in contingency tables The use of graphical models in statistics has increased considerably over recent years and the theory has been greatly developed and extended This book provides the first comprehensive and authoritative account of the theory of graphical models and is written by a leading expert in the field It contains the fundamental graph theory required and a thorough study of Markov properties associated with various type of graphs The statistical theory of log linear and graphical models for contingency tables covariance selection models and graphical models with mixed discrete continous variables in developed detail Special topics such as the application of graphical models to probabilistic expert systems are described briefly and appendices give details of the multivarate normal distribution and of the theory of regular exponential families The author has recently been awarded the RSS Guy Medal in Silver 1996 for his innovative contributions to statistical theory and practice and especially for his work on graphical models   Parametric Statistical Inference James K. Lindsey,1996 Inference involves drawing conclusions about some general phenomenon from limited empirical observations in the face of random variability Two central unifying components of statistics are the likelihood function and the exponential family These are here brought together for the first time as the central themes of a book on statistical inference This book is appropriate as an advanced undergraduate or graduate text in mathematical statistics   Forecasting High-Frequency Volatility Shocks Holger Kömm,2016-02-08 This thesis presents a new strategy that unites qualitative and quantitative mass data in form of text news and tick by tick asset prices to forecast the risk of upcoming volatility shocks Holger K mm embeds the proposed strategy in a monitoring system using first a sequence of competing estimators to compute the unobservable volatility second a new two state Markov switching mixture model for autoregressive and zero inflated time series to identify structural breaks in a latent data generation process and third a selection of competing pattern recognition algorithms to classify the potential information embedded in unexpected but public observable text data in shock and nonshock information The monitor is trained tested and evaluated on a two year survey on the prime standard assets listed in the indices DAX MDAX SDAX and TecDAX   Categorical Data Analysis With Sas and Spss Applications Bayo Lawal,H. Bayo Lawal,2003-10-17 This book

covers the fundamental aspects of categorical data analysis with an emphasis on how to implement the models used in the book using SAS and SPSS This is accomplished through the frequent use of examples with relevant codes and instructions that are closely related to the problems in the text Concepts are explained in detail so that students can reproduce similar results on their own Beginning with chapter two exercises at the end of each chapter further strengthen students understanding of the concepts by requiring them to apply some of the ideas expressed in the text in a more advanced capacity Most of these exercises require intensive use of PC based statistical software Numerous tables with results of analyses including interpretations of the results further strengthen students understanding of the material Categorical Data Analysis With SAS R and SPSS Applications features detailed programs and outputs of all examples illustrated in the book using SAS R 8 02 and SPSS on the book s CD detailed coverage of topics often ignored in other books such as one way classification ch 3 the analysis of doubly classified data ch 11 and generalized estimating equations ch 12 and coverage of SAS R PROC FREQ GENMOD LOGISTIC PROBIT and CATMOD as well as SPSS PROC CROSSTABS GENLOG LOGLINEAR PROBIT LOGISTIC NUMREG and PLUM This book is ideal for upper level undergraduate or graduate level courses on categorical data analysis taught in departments of biostatistics statistics epidemiology psychology sociology political science and education A prerequisite of one year of calculus and statistics is recommended The book has been class tested by graduate students in the department of biometry and epidemiology at the Medical University of South Carolina

Nonlinear Models in Medical Statistics James K. Lindsey,2001 This text provides an introduction to the use of nonlinear models in medical statistics It is a practical text rather than a theoretical one and assumes a basic knowledge in statistical modelling and of generalized linear models The book first provides a general introduction to nonlinear models comparing them to generalized linear models It describes data handling and formula definition and summarises the principal types of nonlinear regression formulae there is an emphasis on techniques for non normal data Following chapters provide detailed examples of applications in various areas of medicine epidemiology clinical trials quality of life pharmokinetics pharmacodynamics assays and formulations and molecular genetics The book concludes with appendicies describing data handling and model formulae in more detail and given ways of modelling dependencies in repeated measurements and data for the exercises **Preference Data for Environmental Valuation** John Whitehead,Tim Haab,Ju-Chin Huang,2012-03-15 The monetary valuation of environmental goods and services has evolved from a fringe field of study in the late 1970s and early 1980s to a primary focus of environmental economists over the past decade Despite its rapid growth practitioners of valuation techniques often find themselves defending their practices to both users of the results of applied studies and perhaps more troubling to other practitioners One of the more heated threads of this internal debate over valuation techniques revolves around the types of data to use in performing a valuation study In the infant years of the development of valuation techniques two schools of thought emerged the revealed preference school and the stated preference school the

latter of which is perhaps most associated with the contingent valuation method In the midst of this debate an exciting new approach to non market valuation was developed in the 1990s a combination and joint estimation of revealed preference and stated preference data There are two primary objectives for this book One objective is to fill a gap in the nonmarket valuation primer literature A number of books have appeared over the past decade that develop the theory and methods of nonmarket valuation but each takes an individual nonmarket valuation method approach This book considers each of these valuation methods in combination with another method These relationships can be exploited econometrically to obtain more valid and reliable estimates of willingness to pay relative to the individual methods The second objective is to showcase recent and novel applications of data combination and joint estimation via a set of original state of the art studies that are contributed by leading researchers in the field This book will be accessible to economists and consultants working in business or government as well as an invaluable resource for researchers and students alike   *Analyzing Categorical Data* Jeffrey S. Simonoff,2013-06-05 Categorical data arise often in many fields including biometrics economics management manufacturing marketing psychology and sociology This book provides an introduction to the analysis of such data The coverage is broad using the loglinear Poisson regression model and logistic binomial regression models as the primary engines for methodology Topics covered include count regression models such as Poisson negative binomial zero inflated and zero truncated models loglinear models for two dimensional and multidimensional contingency tables including for square tables and tables with ordered categories and regression models for two category binary and multiple category target variables such as logistic and proportional odds models All methods are illustrated with analyses of real data examples many from recent subject area journal articles These analyses are highlighted in the text and are more detailed than is typical providing discussion of the context and background of the problem model checking and scientific implications More than 200 exercises are provided many also based on recent subject area literature Data sets and computer code are available at a web site devoted to the text Adopters of this book may request a solutions manual from textbook springer ny com From the reviews Jeff Simonoff s book is at the top of the heap of categorical data analysis textbooks The examples are superb Student reactions in a class I taught from this text were uniformly positive particularly because of the examples and exercises Additional materials related to the book particularly code for S Plus SAS and R useful for analysis of examples can be found at the author s Web site at New York University I liked this book for this reason and recommend it to you for pedagogical purposes Stanley Wasserman The American Statistician August 2006 Vol 60 No 3 The book has various noteworthy features The examples used are from a variety of topics including medicine economics sports mining weather as well as social aspects like needle exchange programs The examples motivate the theory and also illustrate nuances of data analytical procedures The book also incorporates several newer methods for analyzing categorical data including zero inflated Poisson models robust analysis of binomial and poisson models sandwich estimators multinomial smoothing ordinal agreement tables this is definitely a good

reference book for any researcher working with categorical data Technometrics May 2004 This guide provides a practical approach to the appropriate analysis of categorical data and would be a suitable purchase for individuals with varying levels of statistical understanding Paediatric and Perinatal Epidemiology 2004 18 This book gives a fresh approach to the topic of categorical data analysis The presentation of the statistical methods exploits the connection to regression modeling with a focus on practical features rather than formal theory There is much to learn from this book Aside from the ordinary materials such as association diagrams Mantel Haenszel estimators or overdispersion the reader will also find some less often presented but interesting and stimulating topics T his is an excellent book giving an up to date introduction to the wide field of analyzing categorical data Biometrics September 2004 It is of great help to data analysts practitioners and researchers who deal with categorical data and need to get a necessary insight into the methods of analysis as well as practical guidelines for solving problems International Journal of General Systems August 2004 The author has succeeded in writing a useful and readable textbook combining most of general theory and practice of count data Kwantitatieve Methoden The book especially stresses how to analyze and interpret data In fact the highly detailed multi page descriptions of analysis and interpretation make the book stand out Mathematical Geology February 2005 Overall this is a competent and detailed text that I would recommend to anyone dealing with the analysis of categorical data Journal of the Royal Statistical Society This important work allows for clear analogies between the well known linear models for Gaussian data and categorical data problems Jeffrey Simonoff s Analyzing Categorical Data provides an introduction to many of the important ideas and methods for understanding counted data and tables of counts Some readers will find Simonoff s style very much to their liking due to reliance on extended real data examples to illuminate ideas I think the extensive examples will appeal to most students Sanford Weisberg SIAM Review Vol 47 4 2005 It is clear that the focus of Simonoff s book is different from other books on categorical data analysis As an introductory textbook the book is comprehensive enough since all basic topics in categorical data analysis are discussed I think Simonoff s book is a valuable addition to the literature because it discusses important models for counts Jeroen K Vermunt Statistics in Medicine Vol 24 2005 The author based this book on his notes for a class with a very diverse pool of students The material is presented in such a way that a very heterogeneous group of students could grasp it All methods are illustrated with analyses of real data examples The author provides a detailed discussion of the context and background of the problem The book is very interesting and can be warmly recommended to people working with categorical data EMS European Mathematical Society Newsletter December 2004 Categorical data arise often in many fields This book provides an introduction to the analysis of such data All methods are illustrated with analyses of real data examples many from recent subject area journal articles These analyses are highlighted in the text and are more detailed than is typical More than 200 exercises are provided including many based on recent subject area literature Data sets and computer code are available at a Web site devoted to this text T Postelnicu Zentralblatt MATH Vol 1028 2003 This book grew

out of notes prepared by the author for classes in categorical data analysis The presentation is fresh and compelling to read Regression ideas are used to motivate the modelling presented The book focuses on applying methods to real problems many of these will be novel to readers of statistics texts All chapters end with a section providing references to books or articles for the inquiring reader C M O Brien Short Book Reviews Vol 23 3 2003   <u>Applied Smoothing Techniques for Data Analysis</u> Adrian W. Bowman,Adelchi Azzalini,1997-08-14 The book describes the use of smoothing techniques in statistics including both density estimation and nonparametric regression Considerable advances in research in this area have been made in recent years The aim of this text is to describe a variety of ways in which these methods can be applied to practical problems in statistics The role of smoothing techniques in exploring data graphically is emphasised but the use of nonparametric curves in drawing conclusions from data as an extension of more standard parametric models is also a major focus of the book Examples are drawn from a wide range of applications The book is intended for those who seek an introduction to the area with an emphasis on applications rather than on detailed theory It is therefore expected that the book will benefit those attending courses at an advanced undergraduate or postgraduate level as well as researchers both from statistics and from other disciplines who wish to learn about and apply these techniques in practical data analysis The text makes extensive reference to S Plus as a computing environment in which examples can be explored S Plus functions and example scripts are provided to implement many of the techniques described These parts are however clearly separate from the main body of text and can therefore easily be skipped by readers not interested in S Plus   **Time Series** Peter Diggle,2024-12-24 Time series analysis is one of several branches of statistics whose practical importance has increased with the availability of powerful computational tools Methodology that was originally developed for specialized applications for example in finance or geophysics is now widely available within general statistical packages The second edition of Time Series A Biostatistical Introduction is an introductory account of time series analysis written from the perspective of applied statisticians whose interests lie primarily in the biomedical and health sciences This edition has a stronger focus on substantive applications in which each statistical analysis is directed at a specific research question Separate chapters cover simple descriptive methods of analysis including time plots smoothing the correlogram and the periodogram theory of stationary random processes discrete time models for single series continuous time models for single series generalized linear models for time series of counts models for replicated series spectral analysis and bivariate time series The book is unique in its focus on biomedical and health science applications which has been strengthened in this second edition Nevertheless the methods described are more widely applicable It should be useful to teachers and students on masters level degree courses in statistics biostatistics and epidemiology and to biomedical and health scientists with a knowledge of statistical methods at undergraduate level Throughout examples based on real datasets show a close interplay between statistical method and substantive science This book will also describe the implementation of the methods in the R computing environment and provide access to R code and

datasets   *Regression & Linear Modeling* Jason W. Osborne,2016-03-24 In a conversational tone Regression Linear Modeling provides conceptual user friendly coverage of the generalized linear model GLM Readers will become familiar with applications of ordinary least squares OLS regression binary and multinomial logistic regression ordinal regression Poisson regression and loglinear models The author returns to certain themes throughout the text such as testing assumptions examining data quality and where appropriate nonlinear and non additive effects modeled within different types of linear models   **Event History Modeling** Janet M. Box-Steffensmeier,Bradford S. Jones,2004-03-29 Publisher Description

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