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Longitudinal Data with Serial Correlation: A State-space Approach

R.H. Jones



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Longitudinal Data With Serial Correlation A State Space Approach

J.L. Schafer



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Silverman, 2018-02-19 Although there has been a surge of interest in density estimation in recent years much of the
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practical value Furthermore the subject has been rather inaccessible to the general statistician The account presented in this
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cluster analysis simulation and the bootstrap bump hunting projection pursuit and the estimation of hazard rates and other
quantities that depend on the density This book includes general survey of methods available for density estimation The
Kernel method both for univariate and multivariate data is discussed in detail with particular emphasis on ways of deciding
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a range of subjects from physics to econometrics In the eleven chapters of the book the methods and applications of are discussed and illustrated by examples **Analysis of Incomplete Multivariate Data** J.L. Schafer,1997-08-01 The last two decades have seen enormous developments in statistical methods for incomplete data The EM algorithm and its extensions multiple imputation and Markov Chain Monte Carlo provide a set of flexible and reliable tools from inference in large classes of missing data problems Yet in practical terms those developments have had surprisingly little impact on the way most data analysts handle missing values on a routine basis Analysis of Incomplete Multivariate Data helps bridge the gap between theory and practice making these missing data tools accessible to a broad audience It presents a unified Bayesian approach to the analysis of incomplete multivariate data covering datasets in which the variables are continuous categorical or both The focus is applied where necessary to help readers thoroughly understand the statistical properties of those methods and the behavior of the accompanying algorithms All techniques are illustrated with real data examples with extended discussion and practical advice All of the algorithms described in this book have been implemented by the author for general use in the statistical languages S and S Plus The software is available free of charge on the Internet Nonlinear Models for Repeated Measurement Data Marie Davidian,David .M Giltinan,2017-11-01 Nonlinear measurement data arise in a wide variety of biological and biomedical applications such as longitudinal clinical trials studies of drug kinetics and growth and the analysis of assay and laboratory data Nonlinear Models for Repeated Measurement Data provides the first unified development of methods and models for data of this type with a detailed treatment of inference for the nonlinear mixed effects and its extensions A particular strength of the book is the inclusion of several detailed case studies from the areas of population pharmacokinetics and pharmacodynamics immunoassay and bioassay development and the analysis of growth curves

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Time Series Analysis and Its Applications Robert H. Shumway, David S. Stoffer, 2013-03-14 The goals of this book are to develop an appreciation for the richness and versatility of modern time series analysis as a tool for analyzing data and still maintain a commitment to theoretical integrity as exemplified by the seminal works of Brillinger 1981 and Hannan 1970 and the texts by Brockwell and Davis 1991 and Fuller 1995 The advent of more powerful computing especially in the last three years has provided both real data and new software that can take one considerably beyond the fitting of simple time domain models such as have been elegantly described in the landmark work of Box and Jenkins 1970 The present book is designed

to be useful as a text for courses in time series on several different levels and as a reference work for practitioners facing the analysis of time correlated data in the physical biological and social sciences We believe the book will be useful as a text at both the undergraduate and graduate levels An undergraduate course can be accessible to students with a background in regression analysis and might include Sections 1.1.1, 1.8.2, 1.2.9 and 3.1.3.8 Similar courses have been taught at the University of California Berkeley and Davis in the past using the earlier book on applied time series analysis by Shumway 1988 Such a course is taken by undergraduate students in mathematics economics and statistics and attracts graduate students from the agricultural biological and environmental sciences

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