



# Conducting highly principled data science: A statistician's job and joy<sup>a</sup>

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## ARTICLE INFO

### Article history:

Received 1 November 2017

Received in revised form 2 December 2017

Accepted 30 February 2018

Available online 7 March 2018

This article is dedicated to the 20th Birthday of CHASC<sup>1</sup> and to the memory of Alanna Connors, a founding astrophysicist of CHASC.

### Keywords:

Astrostatistics

Computational efficiency

Principled corner cutting

Scientific justification

## ABSTRACT

Highly Principled Data Science insists on methodologies that are: (1) scientifically justified; (2) statistically principled; and (3) computationally efficient. An astrostatistics collaboration, together with some reminiscences, illustrates the increased roles statisticians can and should play to ensure this trio, and to advance the science of data along the way.

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## 1. Proactive co-investigators/partners, not passive consultants

On March 26, 2015, I received the following email from an organizer of the 10th International Astronomical Consortium for High-Energy Calibration (IACHEC) meeting, which contains the following question:

"Systematic errors in comparing effective areas: Speaking hypothetically, if we label the instruments by numbers  $i = 1, \dots, N$  and each has an attribute  $A$  that is used to measure the same  $j = 1, \dots, M$  astrophysical sources, with intrinsic attribute  $F_j$  where  $C_{ij} = A_i F_j$  are the instrumental measurements, then the question is: Is there a way to decide how (or whether) to change  $A_i$  when the values  $C_{ij}/A_i$  do not agree with  $F_j$  to within their statistical uncertainties  $s_i$ . In other words, each instrument provides an estimator  $\hat{F}_j$  of  $F_j$  with statistical uncertainty  $s_j$  but  $|\hat{F}_j - F_j|/s_j$  is often large, not distributed as a Gaussian with unit variance ... How to estimate the systematic error on the  $A_i$ ?"

<sup>a</sup> This article is prepared for the special issue on "The Role of Statistics in the Era of Big Data" organized by Statistics and Probability Letters. I thank the editor Laura M. Sangalli for inviting me, my Astrostatistics collaborators for making my adventure possible, Joe Bitunstein, Yang Chen, Radu Craio, Francesca Dominici, Vinay Kashyap, Todd Kuffner, Bharmar Mukherjee, Aneta Siemiginowska, Lei Sun and a reviewer for comments and encouragements, Steve Finch for proofreading, and the US National Science Foundation (DMS-1513492) for partial financial support.

E-mail address: [meng@stat.harvard.edu](mailto:meng@stat.harvard.edu).

<sup>1</sup> California Harvard Astro-Statistics Collaboration, established in 1997 by statistician David van Dyk and astrophysicists Alanna Connors (Wellesley College), Vinay Kashyap and Aneta Siemiginowska (Harvard-Smithsonian Center for Astrophysics). I helped to lead the statistical team on the Harvard side after David moved to the University of California at Irvine in 2003, and subsequently to Imperial College of London in 2011, which brought CHASC to the international arena. Alanna was a driving force of CHASC's education mission and outreach effort, helping statisticians understand science and scientists understand statistics. She devoted herself to such causes to the very end of her life. She wrote on January 28, 2013, "My cancer is not responding to any treatment, so I am going into Hospice (at home) today. I am very tired, so I may not be able to participate much. I'll try sleeping in tomorrow. With many thanks for everything". She passed away on February 2, 2013, after more than a decade fighting with breast cancer.

# Selected Papers In Statistics Probabil

**Abraham Wald**



## **Selected Papers In Statistics Probabil:**

Selected Papers in Statistics and Probability Abraham Wald, 1957      **Selected papers in statistics and probability by Abraham Wald** T. W. Anderson, 1957      *Selected papers in statistics and probability edited for the Institute of Mathematical Statistics* Abraham Wald,      **Runs and Patterns in Probability: Selected Papers** Anant P. Godbole, Stavros G. Papastavridis, 1994-04-30 The Probability Theory of Patterns and Runs has had a long and distinguished history starting with the work of de Moivre in the 18th century and that of von Mises in the early 1920 s and continuing with the renewal theoretic results in Feller s classic text *An Introduction to Probability Theory and its Applications* Volume 1 It is worthwhile to note in particular that de Moivre in the third edition of *The Doctrine of Chances* 1756 reprinted by Chelsea in 1967 pp 254 259 provides the generating function for the waiting time for the appearance of k consecutive successes During the 1940 s statisticians such as Mood Wolfowitz David and Mosteller studied the distribution theory both exact and asymptotic of run related statistics thereby laying the foundation for several exact run tests In the last two decades or so the theory has seen an impressive re emergence primarily due to important developments in Molecular Biology but also due to related research thrusts in Reliability Theory Distribution Theory Combinatorics and Statistics      *Selected Papers On Statistics and Probability* Abraham Wald, 1955      **Selected Papers on Probability and Statistics**, 1979      **Selected Papers in Statistics and Probability** Abraham Wald, 1957      *Selected Papers on Analysis, Probability, and Statistics* Katsumi Nomizu, 1994      **Selected Papers of Hirotugu Akaike** Emanuel Parzen, Kunio Tanabe, Genshiro Kitagawa, 2012-12-06 The pioneering research of Hirotugu Akaike has an international reputation for profoundly affecting how data and time series are analyzed and modelled and is highly regarded by the statistical and technological communities of Japan and the world His 1974 paper *A new look at the statistical model identification* IEEE Trans Automatic Control AC 19 716 723 is one of the most frequently cited papers in the area of engineering technology and applied sciences according to a 1981 Citation Classic of the Institute of Scientific Information It introduced the broad scientific community to model identification using the methods of Akaike s criterion AIC The AIC method is cited and applied in almost every area of physical and social science The best way to learn about the seminal ideas of pioneering researchers is to read their original papers This book reprints 29 papers of Akaike s more than 140 papers This book of papers by Akaike is a tribute to his outstanding career and a service to provide students and researchers with access to Akaike s innovative and influential ideas and applications To provide a commentary on the career of Akaike the motivations of his ideas and his many remarkable honors and prizes this book reprints *A Conversation with Hirotugu Akaike* by David F Findley and Emanuel Parzen published in 1995 in the journal *Statistical Science* This survey of Akaike s career provides each of us with a role model for how to have an impact on society by stimulating applied researchers to implement new statistical methods      **Selected Papers** Herbert Robbins, 2012-12-06 Herbert Robbins is widely recognized as one of the most creative and original mathematical statisticians of our time The

purpose of this book is to reprint on the occasion of his seventieth birthday some of his most outstanding research. In making selections for reprinting we have tried to keep in mind three potential audiences: 1 the historian who would like to know Robbins' seminal role in stimulating a substantial proportion of current research in mathematical statistics; 2 the novice who would like a readable, conceptually oriented introduction to these subjects; and 3 the expert who would like to have useful reference material in a single collection. In many cases the needs of the first two groups can be met simultaneously. A distinguishing feature of Robbins' research is its daring originality which literally creates new specialties for subsequent generations of statisticians to explore. Often these seminal papers are also models of exposition serving to introduce the reader in the simplest possible context to ideas that are important for contemporary research in the field. An example is the paper of Robbins and Monro which initiated the subject of stochastic approximation. We have also attempted to provide some useful guidance to the literature in various subjects by supplying additional references, particularly to books and survey articles, with some remarks about important developments in these areas.

*Selected Papers in Statistics and Probability. Edited for the Institute of Mathematical Statistics. [By] T.W. Anderson ... [and Others], Etc. [With a Portrait.].* Abraham Wald (Professor of Mathematical Statistics.), Theodore Wilbur Anderson, 1955. [Selected Papers in Probability and Statistics](#) A. Wald, 1957. *Selected Papers in Statistics and Probability by Abraham Wald et al.*, Abraham Wald, 1965.

**Selected Papers in Statistics and Probability by Abraham Wald** Institute of mathematical statistics, 1955

*Selected papers in statistics and probability by Abraham Wald* T.W. Anderson, 1955. *Advances In Statistics, Combinatorics And Related Areas: Selected Papers From The Scra2001-fim VIII, Procs Of The Wollongong Conference* Chandra Gulati, Yan-xia Lin, Satya Mishra, John Rayner, 2002-12-19. This book is a collection of selected refereed papers presented at the International Conference on Statistics, Combinatorics and Related Areas and the Eighth International Conference of the Forum for Interdisciplinary Mathematics. It includes contributions from eminent statisticians such as Joe Gani, Clive Granger, Chris Heyde, R. Nishii, C. R. Rao, P. K. Sen, and Sue Wilson. By exploring and investigating deeper, these papers enlarge the reservoir in the represented areas of research such as bioinformatics, estimating functions, financial statistics, generalized linear models, goodness of fit, image analysis, industrial data analysis, multivariate statistics, neural networks, quasi-likelihood, sample surveys, statistical inference, stochastic models, and time series.

[Selected Papers in Statistics and Probability by Abraham Wald](#), 1955. *Selected Papers from IIKII 2019 conferences in Symmetry* Teen-Hang Meen, Charles Tijus, Jih-Fu Tu, 2020-12-15. The International Institute of Knowledge Innovation and Invention (IIKII) <http://www.iikii.org> promotes the exchange of innovations and inventions and establishes a communication platform for international innovations and research. In 2019, IIKII cooperates with the IEEE Tainan Section Sensors Council to hold IEEE conferences such as IEEE ICIASE 2019, IEEE ECBIOS 2019, IEEE ICKII 2019, ICUSA GAME 2019, and IEEE ECICE 2019. This Special Issue entitled *Selected Papers from IIKII 2019 conferences* aims to showcase outstanding papers from IIKII 2019 conferences.

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**Selected Papers** Jacob Wolfowitz, 1980-04-08 From the Introduction This volume of selected papers of Jacob Wolfowitz is published to honor the 70th birthday of this leader of research in statistical inference and information theory We have made an attempt to organize the material into sections based on subject matter Since Wolfowitz's many interests have persisted over time the sections do not represent chronological divisions We have tried to choose the papers we regarded as most important among Wolfowitz's work in terms of their further influence or sometimes a paper that contains what we found a striking idea of him A further consideration was the lucidity of his explanations that we mentioned in describing his teaching some of his papers contain intuition of heuristics that no statistician should miss

Topics in Statistical and Theoretical Physics R. L. Dobrushin, 1996

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### **Table of Contents Selected Papers In Statistics Probabil**

1. Understanding the eBook Selected Papers In Statistics Probabil
  - The Rise of Digital Reading Selected Papers In Statistics Probabil
  - Advantages of eBooks Over Traditional Books
2. Identifying Selected Papers In Statistics Probabil
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Selected Papers In Statistics Probabil
  - User-Friendly Interface
4. Exploring eBook Recommendations from Selected Papers In Statistics Probabil
  - Personalized Recommendations
  - Selected Papers In Statistics Probabil User Reviews and Ratings
  - Selected Papers In Statistics Probabil and Bestseller Lists

5. Accessing Selected Papers In Statistics Probabil Free and Paid eBooks
  - Selected Papers In Statistics Probabil Public Domain eBooks
  - Selected Papers In Statistics Probabil eBook Subscription Services
  - Selected Papers In Statistics Probabil Budget-Friendly Options
6. Navigating Selected Papers In Statistics Probabil eBook Formats
  - ePub, PDF, MOBI, and More
  - Selected Papers In Statistics Probabil Compatibility with Devices
  - Selected Papers In Statistics Probabil Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Selected Papers In Statistics Probabil
  - Highlighting and Note-Taking Selected Papers In Statistics Probabil
  - Interactive Elements Selected Papers In Statistics Probabil
8. Staying Engaged with Selected Papers In Statistics Probabil
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Selected Papers In Statistics Probabil
9. Balancing eBooks and Physical Books Selected Papers In Statistics Probabil
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Selected Papers In Statistics Probabil
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Selected Papers In Statistics Probabil
  - Setting Reading Goals Selected Papers In Statistics Probabil
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Selected Papers In Statistics Probabil
  - Fact-Checking eBook Content of Selected Papers In Statistics Probabil
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

#### 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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