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Number-theoretic Methods in Statistics

K.-T. Fang and
Y. Wang

Number Theoretic Methods In Statistics

Mathieu Kessler,Alexander Lindner,Michael Sorensen

Number Theoretic Methods In Statistics:

   Number-Theoretic Methods in Statistics Kai-Tai Fang,Y. Wang,1993-12-01 This book is a survey of recent work on the application of number theory in statistics The essence of number theoretic methods is to find a set of points that are universally scattered over an s dimensional unit cube In certain circumstances this set can be used instead of random numbers in the Monte Carlo method The idea can also be applied to other problems such as in experimental design This book will illustrate the idea of number theoretic methods and their application in statistics The emphasis is on applying the methods to practical problems so only part proofs of theorems are given   Number-theoretic Methods in Statistics Kai-tai Fang,Yuan Wang,2013-11-07 This book contains some of the research work conducted by the authors in past seventeen years Our research started in 1976 At that time the first author was studying a problem of alloy steel standardization where aseries of probabilities of the 5 dimensional normal distribution needed to be calculated Since the usual meth ods for numerical evaluation of multiple definite integral were all ineffective he asked the second author for input on the number theoretic method for numerical integration As a result his prob lem was solved by using the number theoretic method The essence of the number theoretic method NTM is to find a set of points that is uniformly scattered over an s dimensional unit cube and sometimes this set can be used instead of random number in Monte Carlo method The authors then understood that this idea can apply also to some other problems for instance problems in ex perimental design In 1978 a Chinese industrial agency proposed a problem of ex perimental designs to the authors where six factors with at least 12 levels for each factors should be considered Since the experiment was quite expensive we were asked to provide an efficient exper imental design within 50 experiments This lead us to study the problem on how to apply the number theoretic method to arrange the experiments and we proposed a so called uniform design for designing experiments   **Constrained Principal Component Analysis and Related Techniques** Yoshio Takane,2016-04-19 In multivariate data analysis regression techniques predict one set of variables from another while principal component analysis PCA finds a subspace of minimal dimensionality that captures the largest variability in the data How can regression analysis and PCA be combined in a beneficial way Why and when is it a good idea to combine them Wha   *Empirical Bayes Methods with Applications* J.S. Maritz,2018-01-18 The second edition of Empirical Bayes Methods details are provided of the derivation and the performance of empirical Bayes rules for a variety of special models Attention is given to the problem of assessing the goodness of an empirical Bayes estimator for a given set of prior data A chapter is devoted to a discussion of alternatives to the empirical Bayes approach and there is also a chapter giving details of several actual applications of empirical Bayes method   **Evolutionary Multi-Criterion Optimization** António Gaspar-Cunha,Carlos Henggeler Antunes,Carlos Coello Coello,2015-03-17 This book constitutes the refereed proceedings of the 8th International Conference on Evolutionary Multi Criterion Optimization EMO 2015 held in Guimar es Portugal in March April 2015 The 68 revised full papers presented together with 4 plenary talks were carefully reviewed and

selected from 90 submissions The EMO 2015 aims to continue these type of developments being the papers presented focused in theoretical aspects algorithms development many objectives optimization robustness and optimization under uncertainty performance indicators multiple criteria decision making and real world applications   Selected Papers of Wang Yuan Yuan Wang,2005 This volume presents a comprehensive collection of Wang YuanOCOs original important papers which are not available elsewhere since the majority of the papers were published in China Covering both pure number theory and applied mathematics this book is important for understanding Wang YuanOCOs academic career and also the development of Chinese mathematics in recent years since Wang YuanOCOs work has a wide ranging influence in China Wang Yuan is a professor and academician of the Chinese Academy of Sciences He received his honorable Doctorship from Hong Kong Baptist University He has published 70 papers and ten books   **Contemporary Experimental Design, Multivariate Analysis and Data Mining** Jianqing Fan,Jianxin Pan,2020-05-22 The collection and analysis of data play an important role in many fields of science and technology such as computational biology quantitative finance information engineering machine learning neuroscience medicine and the social sciences Especially in the era of big data researchers can easily collect data characterised by massive dimensions and complexity In celebration of Professor Kai Tai Fang s 80th birthday we present this book which furthers new and exciting developments in modern statistical theories methods and applications The book features four review papers on Professor Fang s numerous contributions to the fields of experimental design multivariate analysis data mining and education It also contains twenty research articles contributed by prominent and active figures in their fields The articles cover a wide range of important topics such as experimental design multivariate analysis data mining hypothesis testing and statistical models   **Practical Risk Theory for Actuaries** C.D. Daykin,T. Pentikainen,Martti Pesonen,1993-12-01 This classic textbook covers all aspects of risk theory in a practical way It builds on from the late R E Beard s extremely popular book Risk Theory but features more emphasis on simulation and modeling and on the use of risk theory as a practical tool Practical Risk Theory is a textbook for practicing and student actuaries on the practical aspects of stochastic modeling of the insurance business It has its roots in the classical theory of risk but introduces many new elements that are important in managing the insurance business but are usually ignored in the classical theory The authors avoid overcomplicated mathematics and provide an abundance of diagrams   **Probability-Based Multi-objective Optimization for Material Selection** Maosheng Zheng,Haipeng Teng,Jie Yu,Ying Cui,Yi Wang,2022-08-12 This book illuminates the fundamental principle and applications of probability based multi objective optimization for material selection systematically in which a brand new concept of preferable probability and its assessment as well as other treatments are introduced by authors for the first time Hybrids of the new approach with experimental design methodologies such as response surface methodology orthogonal experimental design and uniform experimental design are all performed the conditions of the material performance utility with desirable value and robust assessment are included the discretization

treatment of complicated integral in the evaluation is presented The authors wish this work will cast a brick to attract jade and would make its contributions to relevant fields as a paving stone This book can be used as a textbook for postgraduate and advanced undergraduate students in material relevant majors and a reference book for scientists and engineers digging in the related fields   Collecting Spatial Data Werner G. Müller,2007-08-17 The book is concerned with the statistical theory for locating spatial sensors It bridges the gap between spatial statistics and optimum design theory After introductions to those two fields the topics of exploratory designs and designs for spatial trend and variogram estimation are treated Special attention is devoted to describing new methodologies to cope with the problem of correlated observations

   The Theory of the Design of Experiments D.R. Cox,Nancy Reid,2000-06-06 Why study the theory of experiment design Although it can be useful to know about special designs for specific purposes experience suggests that a particular design can rarely be used directly It needs adaptation to accommodate the circumstances of the experiment Successful designs depend upon adapting general theoretical principles to the spec   **Statistical Methods for Stochastic Differential Equations** Mathieu Kessler,Alexander Lindner,Michael Sorensen,2012-05-17 The seventh volume in the SemStat series Statistical Methods for Stochastic Differential Equations presents current research trends and recent developments in statistical methods for stochastic differential equations Written to be accessible to both new students and seasoned researchers each self contained chapter starts with introductions to the topic at hand and builds gradually towards discussing recent research The book covers Wiener driven equations as well as stochastic differential equations with jumps including continuous time ARMA processes and COGARCH processes It presents a spectrum of estimation methods including nonparametric estimation as well as parametric estimation based on likelihood methods estimating functions and simulation techniques Two chapters are devoted to high frequency data Multivariate models are also considered including partially observed systems asynchronous sampling tests for simultaneous jumps and multiscale diffusions Statistical Methods for Stochastic Differential Equations is useful to the theoretical statistician and the probabilist who works in or intends to work in the field as well as to the applied statistician or financial econometrician who needs the methods to analyze biological or financial time series   *Absolute Risk* Ruth M. Pfeiffer,Mitchell H. Gail,2017-08-10 Absolute Risk Methods and Applications in Clinical Management and Public Health provides theory and examples to demonstrate the importance of absolute risk in counseling patients devising public health strategies and clinical management The book provides sufficient technical detail to allow statisticians epidemiologists and clinicians to build test and apply models of absolute risk Features Provides theoretical basis for modeling absolute risk including competing risks and cause specific and cumulative incidence regression Discusses various sampling designs for estimating absolute risk and criteria to evaluate models Provides details on statistical inference for the various sampling designs Discusses criteria for evaluating risk models and comparing risk models including both general criteria and problem specific expected losses in well defined clinical and public health applications Describes many

applications encompassing both disease prevention and prognosis and ranging from counseling individual patients to clinical decision making to assessing the impact of risk based public health strategies Discusses model updating family based designs dynamic projections and other topics Ruth M Pfeiffer is a mathematical statistician and Fellow of the American Statistical Association with interests in risk modeling dimension reduction and applications in epidemiology She developed absolute risk models for breast cancer colon cancer melanoma and second primary thyroid cancer following a childhood cancer diagnosis Mitchell H Gail developed the widely used Gail model for projecting the absolute risk of invasive breast cancer He is a medical statistician with interests in statistical methods and applications in epidemiology and molecular medicine He is a member of the National Academy of Medicine and former President of the American Statistical Association Both are Senior Investigators in the Division of Cancer Epidemiology and Genetics National Cancer Institute National Institutes of Health

Cyclic and Computer Generated Designs J.A. John,E.R. Williams,1995-09-01 Cyclic and Computer Generated Designs is a much expanded and updated version of the well received monograph Cyclic Designs The book is primarily concerned with the construction and analysis of designs with a number of different blocking structures such as revolvable designs row column designs and Latinized designs It describes how appropriat **Multivariate Dependencies** D.R. Cox,Nanny Wermuth,2014-07-22 Large observational studies involving research questions that require the measurement of several features on each individual arise in many fields including the social and medical sciences This book sets out both the general concepts and the more technical statistical issues involved in analysis and interpretation Numerous illustrative examples ar

Retrial Queues J.G.C. Templeton,G.I. Falin,2023-01-06 Based on the careful analysis of several hundred publications this book uniformly describes basic methods of analysis and critical results of the theory of retrial queues Chapters discuss analysis of single server retrial queues including stationary and transient distribution of the number in the system busy period waiting time process limit theorems stochastic inequalities traffic measurement multiserver retrial queues ergodicity explicit formulas algorithmic solutions limit theorems approximations advanced single server and multiserver retrial queues models with priority subscribers non ersistent subscribers finite source queues Lecturers researchers and students in probability statistics operations research telecommunications and computer systems modeling analysis will find Retrial Queues to be an invaluable resource *Mixed Poisson Processes* J Grandell,2020-10-28 To date Mixed Poisson processes have been studied by scientists primarily interested in either insurance mathematics or point processes Work in one area has often been carried out without knowledge of the other area Mixed Poisson Processes is the first book to combine and concentrate on these two themes and to distinguish between the notions of distributions and processes The first part of the text gives special emphasis to the estimation of the underlying intensity thinning infinite divisibility and reliability properties The second part is to a greater extent based on Lundberg s thesis **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   **Measurement Error in Nonlinear Models** Raymond J. Carroll,David Ruppert,Leonard A. Stefanski,1995-07-06 This monograph provides an up to date discussion of analysis strategies for regression problems in which predictor variables are measured with errors The analysis of nonlinear regression models includes generalized linear models transform both sides models and quasilikelihood and variance function problems The text concentrates on the general ideas and strategies of estimation and inference rather than being concerned with a specific problem Measurement error occurs in many fields such as biometry epidemiology and economics In particular the book contains a large number of epidemiological examples An outline of strategies for handling progressively more difficult problems is also provided

Asymptotic Analysis of Mixed Effects Models Jiming Jiang,2017-09-19 Large sample techniques are fundamental to all fields of statistics Mixed effects models including linear mixed models generalized linear mixed models non linear mixed effects models and non parametric mixed effects models are complex models yet these models are extensively used in practice This monograph provides a comprehensive account of asymptotic analysis of mixed effects models The monograph is suitable for researchers and graduate students who wish to learn about asymptotic tools and research problems in mixed effects models It may also be used as a reference book for a graduate level course on mixed effects models or asymptotic analysis

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