

51

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Number-theoretic Methods in Statistics

K.-T. Fang and
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Number Theoretic Methods In Statistics

Piotr Zwiernik



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 a series of probabilities of the 5 dimensional normal distribution needed to be calculated. Since the usual methods 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 problem 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 experimental design. In 1978 a Chinese industrial agency proposed a problem of experimental 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 experimental 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.

Information-Theoretic Methods in Data Science Miguel R. D. Rodrigues, Yonina C. Eldar, 2021-04-08 The first unified treatment of the interface between information theory and emerging topics in data science written in a clear tutorial style. Covering topics such as data acquisition representation analysis and communication it is ideal for graduate students and researchers in information theory signal processing and machine learning.

Tensor Methods in Statistics P. McCullagh, 2018-01-18 This book provides a systematic development of tensor methods in statistics beginning with the study of multivariate moments and cumulants. The effect on moment arrays and on cumulant arrays of making linear or affine transformations of the variables is studied. Because of their importance in statistical theory invariant functions of the cumulants are studied in some detail. This is followed by an examination of the effect of making a polynomial transformation of the original variables. The fundamental operation of summing over complementary set partitions is introduced at this stage. This operation shapes the notation and pervades much of the remainder of the book. The necessary lattice theory is discussed and suitable tables of complementary set partitions are provided. Subsequent chapters deal with asymptotic approximations based on Edgeworth expansion and saddlepoint

expansion The saddlepoint expansion is introduced via the Legendre transformation of the cumulant generating function also known as the conjugate function of the cumulant generating function A recurring theme is that with suitably chosen notation multivariate calculations are often simpler and more transparent than the corresponding univariate calculations The final two chapters deal with likelihood ratio statistics maximum likelihood estimation and the effect on inferences of conditioning on ancillary or approximately ancillary statistics The Bartlett adjustment factor is derived in the general case and simplified for certain types of generalized linear models Finally Barndorff-Nielsen's formula for the conditional distribution of the maximum likelihood estimator is derived and discussed More than 200 Exercises are provided to illustrate the uses of tensor methodology

Statistical Methods for Stochastic Differential Equations Mathieu Kessler, Alexander Lindner, Michael Sørensen, 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

My Mathematical Life Yuan Wang, 2024-03-21 This book is an autobiographical interview with Chinese Academician Yuan Wang on his experience in mathematical research The book looks back on Wang's collaboration with his teacher Hua Loo Keng and younger scholars offering insights into fruitful cooperation in mathematical research In this book Yuan Wang's path of studying Goldbach conjecture is revealed in detail from motivation to method Then his work on algebraic number theory is traced back in a separate chapter The book ends with two chapters which introduce Wang's interest in history of mathematics and his hobbies outside of mathematical research Wang shows how a mathematician can in the same time be a historical and popular science writer and in particular a well received calligrapher The book is intended for undergraduate and graduate students studying number theory Researchers who are willing to learn from the experience of an established mathematician as well as math amateurs and general audience who are interested in Yuan Wang's life story might also find this book appealing

Advanced Research on Computer Science and Information Engineering Gang Shen, Xiong Huang, 2011-05-09 This two volume set CCIS 152 and CCIS 153 constitutes the refereed proceedings of the International Conference on Computer Science and Information Engineering

CSIE 2011 held in Zhengzhou China in May 2011 The 159 revised full papers presented in both volumes were carefully reviewed and selected from a large number of submissions The papers present original research results that are broadly relevant to the theory and applications of Computer Science and Information Engineering and address a wide variety of topics such as algorithms automation artificial intelligence bioinformatics computer networks computer security computer vision modeling and simulation databases data mining e learning e commerce e business image processing knowledge management multimedia mobile computing natural computing open and innovative education pattern recognition parallel computing robotics wireless networks and Web applications

Algebraic Statistics Giovanni Pistone, Eva Riccomagno, Henry P. Wynn, 2000-12-21 Written by pioneers in this exciting new field Algebraic Statistics introduces the application of polynomial algebra to experimental design discrete probability and statistics It begins with an introduction to Gröbner bases and a thorough description of their applications to experimental design A special chapter covers the binary case with new application to coherent systems in reliability and two level factorial designs The work paves the way in the last two chapters for the application of computer algebra to discrete probability and statistical modelling through the important concept of an algebraic statistical model As the first book on the subject Algebraic Statistics presents many opportunities for spin off research and applications and should become a landmark work welcomed by both the statistical community and its relatives in mathematics and computer science

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

Semialgebraic Statistics and Latent Tree Models Piotr Zwiernik, 2015-08-21 The first part of the book gives a general introduction to key concepts in algebraic statistics focusing on methods that are helpful in the study of models with hidden variables The author uses tensor geometry as a natural language to deal with multivariate probability distributions develops new combinatorial tools to study models with hidden data and describes the semialgebraic structure of statistical models The second part illustrates important examples of tree models with hidden variables The book discusses the underlying models and related combinatorial concepts of phylogenetic trees as well as the local and global geometry of latent tree models It also extends previous results to Gaussian latent tree models This book shows you how both combinatorics and algebraic geometry enable a better understanding of latent tree models It contains many results on the geometry of the models including a detailed analysis of identifiability and the defining polynomial constraints

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Table of Contents Number Theoretic Methods In Statistics

1. Understanding the eBook Number Theoretic Methods In Statistics
 - The Rise of Digital Reading Number Theoretic Methods In Statistics
 - Advantages of eBooks Over Traditional Books
2. Identifying Number Theoretic Methods In Statistics
 - 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 eBook Number Theoretic Methods In Statistics
 - User-Friendly Interface
4. Exploring eBook Recommendations from Number Theoretic Methods In Statistics
 - Personalized Recommendations
 - Number Theoretic Methods In Statistics User Reviews and Ratings

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