

Springer Series in Statistics

Perspectives in Statistics

**Emanuel Parzen
Kunio Tanabe
Genshiro Kitagawa**
Editors

Selected Papers of Hirotugu Akaike



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Ludwig Fahrmeir, Gerhard Tutz



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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

ARCH Models and Financial Applications Christian Gouriéroux, 2012-12-06 The classical ARMA models have limitations when applied to the field of financial and monetary economics Financial time series present nonlinear dynamic characteristics and the ARCH models offer a more adaptive framework for this type of problem This book surveys the recent work in this area from the perspective of statistical theory financial models and applications and will be of interest to theorists and practitioners From the view point of statistical theory ARCH models may be considered as specific nonlinear time series models which allow for an exhaustive study of the underlying dynamics It is possible to reexamine a number of classical questions such as the random walk hypothesis prediction interval building presence of latent variables etc and to test the validity of the previously studied results There are two main categories of potential applications One is testing several economic or financial theories concerning the stocks bonds and currencies markets or studying the links between the short and long run The second is related to the interventions of the banks on the markets such as choice of optimal portfolios hedging portfolios values at risk and the size and times of block trading

Exponential Families of Stochastic Processes Uwe Küchler, Michael Sørensen, 2006-05-09 Exponential families of stochastic processes are parametric stochastic process models for which the likelihood function exists at all finite times and has an exponential representation where the dimension of the canonical statistic is finite and independent of time This definition not only covers many practically important stochastic process models it also gives rise to a rather rich theory This book aims at showing both aspects of exponential families of stochastic processes Exponential families of stochastic

processes are tractable from an analytical as well as a probabilistic point of view. Therefore and because the theory covers many important models they form a good starting point for an investigation of the statistics of stochastic processes and cast interesting light on basic inference problems for stochastic processes. Exponential models play a central role in classical statistical theory for independent observations where it has often turned out to be informative and advantageous to view statistical problems from the general perspective of exponential families rather than studying individually specific exponential families of probability distributions. The same is true of stochastic process models. Thus several published results on the statistics of particular process models can be presented in a unified way within the framework of exponential families of stochastic processes.

Smoothing Spline ANOVA Models Chong Gu, 2013-03-09 Nonparametric function estimation with stochastic data otherwise known as smoothing has been studied by several generations of statisticians. Assisted by the recent availability of ample desktop and laptop computing power smoothing methods are now finding their ways into everyday data analysis by practitioners. While scores of methods have proved successful for univariate smoothing ones practical in multivariate settings number far less. Smoothing spline ANOVA models are a versatile family of smoothing methods derived through roughness penalties that are suitable for both univariate and multivariate problems. In this book the author presents a comprehensive treatment of penalty smoothing under a unified framework. Methods are developed for i regression with Gaussian and non Gaussian responses as well as with censored life time data ii density and conditional density estimation under a variety of sampling schemes and iii hazard rate estimation with censored life time data and covariates. The unifying themes are the general penalized likelihood method and the construction of multivariate models with built in ANOVA decompositions. Extensive discussions are devoted to model construction smoothing parameter selection computation and asymptotic convergence. Most of the computational and data analytical tools discussed in the book are implemented in R an open source clone of the popular S S PLUS language. Code for regression has been distributed in the R package gss freely available through the Internet on CRAN the Comprehensive R Archive Network. The use of gss facilities is illustrated in the book through simulated and real data examples.

Nonparametric Curve Estimation Sam Efromovich, 2008-01-19 This book gives a systematic comprehensive and unified account of modern nonparametric statistics of density estimation nonparametric regression filtering signals and time series analysis. The companion software package available over the Internet brings all of the discussed topics into the realm of interactive research. Virtually every claim and development mentioned in the book is illustrated with graphs which are available for the reader to reproduce and modify making the material fully transparent and allowing for complete interactivity.

Permutation Tests Phillip Good, 2013-04-17 In 1982 I published several issues of a samizdat scholarly journal called Randomization with the aid of an 8 bit 1 MH personal computer with 48K of memory upgraded to 64K later that year and floppy disks that held 400 Kbytes. A decade later working on the first edition of this text I used a 16 bit 33 MH computer with 1 Mb of memory and a 20 Mb hard disk. This preface to

the second edition comes to you via a 32 bit 300 MH computer with 64 Mb memory and a 4 Gb hard disk And yes I paid a tenth of what I paid for my first computer This relationship between low cost readily available computing power and the rising popularity of permutation tests is no coincidence Simply put it is faster today to compute an exact p value than to look up an approximation in a table of the not quite appropriate statistic As a result more and more researchers are using Permutation Tests to analyze their data Of course some of the increased usage has also come about through the increased availability of and improvements in off the shelf software as can be seen in the revisions in this edition to Chapter 12 Publishing Your Results and Chapter 13 Increasing Computation Efficiency

Chaos: A Statistical Perspective Kung-Sik Chan, Howell Tong, 2013-03-09 It was none other than Henri Poincare who at the turn of the last century recognised that initial value sensitivity is a fundamental source of randomness For statisticians working within the traditional statistical framework the task of critically assimilating randomness generated by a purely deterministic system often known as chaos is an intellectual challenge Like some other statisticians we have taken up this challenge and our curiosity as reporters and participants has led us to investigate beyond the earlier discoveries in the field Earlier statistical work in the area was mostly concerned with the estimation of what is sometimes imprecisely called the fractal dimension During the different stages of our writing substantial portions of the book were used in lectures and seminars These include the DMV German Mathematical Society Seminar Program the inaugural session of lectures to the Crisis Points Project at the Peter Wall Institute of Advanced Studies University of British Columbia and the graduate courses on Time Series Analysis at the University of Iowa the University of Hong Kong the London School of Economics and Political Science and the Chinese University of Hong Kong We have therefore benefitted greatly from the comments and suggestions of these audiences as well as from colleagues and friends We are grateful to them for their contributions Our special thanks go to Colleen Cutler Cees Diks Barbel FinkensHidt Cindy Greenwood Masakazu Shimada Floris Takens and Qiwei Yao

Smoothing Methods in Statistics Jeffrey S. Simonoff, 2012-12-06 The existence of high speed inexpensive computing has made it easy to look at data in ways that were once impossible Where once a data analyst was forced to make restrictive assumptions before beginning the power of the computer now allows great freedom in deciding where an analysis should go One area that has benefited greatly from this new freedom is that of non parametric density distribution and regression function estimation or what are generally called smoothing methods Most people are familiar with some smoothing methods such as the histogram but are unlikely to know about more recent developments that could be useful to them If a group of experts on statistical smoothing methods are put in a room two things are likely to happen First they will agree that data analysts seriously underappreciate smoothing methods Smoothing methods use computing power to give analysts the ability to highlight unusual structure very effectively by taking advantage of people's abilities to draw conclusions from well designed graphics Data analysts should take advantage of this they will argue

Multivariate Statistical Modelling Based on Generalized Linear Models

Ludwig Fahrmeir, Gerhard Tutz, 2013-03-14 Since our first edition of this book many developments in statistical modelling based on generalized linear models have been published and our primary aim is to bring the book up to date Naturally the choice of these recent developments reflects our own teaching and research interests The new organization parallels that of the first edition We try to motivate and illustrate concepts with examples using real data and most data sets are available on http://www.stat.uni-muenchen.de/welcome_e.html with a link to data archive We could not treat all recent developments in the main text and in such cases we point to references at the end of each chapter Many changes will be found in several sections especially with those connected to Bayesian concepts For example the treatment of marginal models in Chapter 3 is now current and state of the art The coverage of nonparametric and semiparametric generalized regression in Chapter 5 is completely rewritten with a shift of emphasis to linear bases as well as new sections on local smoothing approaches and Bayesian inference Chapter 6 now incorporates developments in parametric modelling of both time series and longitudinal data Additionally random effect models in Chapter 7 now cover nonparametric maximum likelihood and a new section on fully Bayesian approaches The modifications and extensions in Chapter 8 reflect the rapid development in state space and hidden Markov models

Tools for Statistical Inference Martin A. Tanner, 2012-12-06 This book provides a unified introduction to a variety of computational algorithms for Bayesian and likelihood inference In this third edition I have attempted to expand the treatment of many of the techniques discussed I have added some new examples as well as included recent results Exercises have been added at the end of each chapter Prerequisites for this book include an understanding of mathematical statistics at the level of Bickel and Doksum 1977 some understanding of the Bayesian approach as in Box and Tiao 1973 some exposure to statistical models as found in McCullagh and Nelder 1989 and for Section 6.6 some experience with conditional inference at the level of Cox and Snell 1989 I have chosen not to present proofs of convergence or rates of convergence for the Metropolis algorithm or the Gibbs sampler since these may require substantial background in Markov chain theory that is beyond the scope of this book However references to these proofs are given There has been an explosion of papers in the area of Markov chain Monte Carlo in the past ten years I have attempted to identify key references though due to the volatility of the field some work may have been missed

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