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Robust Diagnostic Regression Analysis



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Robust Diagnostic Regression Analysis Anthony Curtis Atkinson, Marco Riani, 2000-08-11 Graphs are used to understand the relationship between a regression model and the data to which it is fitted The authors develop new highly informative graphs for the analysis of regression data and for the detection of model inadequacies As well as illustrating new procedures the authors develop the theory of the models used particularly for generalized linear models The book provides statisticians and scientists with a new set of tools for data analysis Software to produce the plots is available on the authors website

Robust Diagnostic Regression Analysis Anthony Atkinson, Marco Riani, 2012-12-06 This book is about using graphs to understand the relationship between a regression model and the data to which it is fitted Because of the way in which models are fitted for example by least squares we can lose information about the effect of individual observations on inferences about the form and parameters of the model The methods developed in this book reveal how the fitted regression model depends on individual observations and on groups of observations Robust procedures can sometimes reveal this structure but downweight or discard some observations The novelty in our book is to combine robustness and a forward search through the data with regression diagnostics and computer graphics We provide easily understood plots that use information from the whole sample to display the effect of each observation on a wide variety of aspects of the fitted model This bald statement of the contents of our book masks the excitement we feel about the methods we have developed based on the forward search We are continuously amazed each time we analyze a new set of data by the amount of information the plots generate and the insights they provide We believe our book uses comparatively elementary methods to move regression in a completely new and useful direction We have written the book to be accessible to students and users of statistical methods as well as for professional statisticians

Modern Methods for Robust Regression Robert Andersen, 2008 Offering an in depth treatment of robust and resistant regression this volume takes an applied approach and offers readers empirical examples to illustrate key concepts

Robust Methods in Biostatistics Stephane Heritier, Eva Cantoni, Samuel Copt, Maria-Pia

Victoria-Feser, 2009-05-11 Robust statistics is an extension of classical statistics that specifically takes into account the concept that the underlying models used to describe data are only approximate Its basic philosophy is to produce statistical procedures which are stable when the data do not exactly match the postulated models as it is the case for example with outliers Robust Methods in Biostatistics proposes robust alternatives to common methods used in statistics in general and in

biostatistics in particular and illustrates their use on many biomedical datasets. The methods introduced include robust estimation, testing, model selection, model check, and diagnostics. They are developed for the following general classes of models: Linear regression, Generalized linear models, Linear mixed models, Marginal longitudinal data models, Cox survival analysis model. The methods are introduced both at a theoretical and applied level within the framework of each general class of models, with a particular emphasis put on practical data analysis. This book is of particular use for research students, applied statisticians, and practitioners in the health field interested in more stable statistical techniques. An accompanying website provides R code for computing all of the methods described as well as for analyzing all the datasets used in the book.

Advanced Statistical Methods for the Analysis of Large Data-Sets Agostino Di Ciaccio, Mauro Coli, Jose Miguel Angulo Ibanez, 2012-03-14. The theme of the meeting was Statistical Methods for the Analysis of Large Data Sets. In recent years, there has been increasing interest in this subject; in fact, a huge quantity of information is often available, but standard statistical techniques are usually not well suited to managing this kind of data. The conference serves as an important meeting point for European researchers working on this topic, and a number of European statistical societies participated in the organization of the event. The book includes 45 papers from a selection of the 156 papers accepted for presentation and discussed at the conference on Advanced Statistical Methods for the Analysis of Large Data sets. **Foundations of Linear and Generalized Linear Models** Alan Agresti, 2015-01-15. A valuable overview of the most important ideas and results in statistical modeling. Written by a highly experienced author, *Foundations of Linear and Generalized Linear Models* is a clear and comprehensive guide to the key concepts and results of linear statistical models. The book presents a broad, in-depth overview of the most commonly used statistical models by discussing the theory underlying the models, R software applications, and examples with crafted models to elucidate key ideas and promote practical model building. The book begins by illustrating the fundamentals of linear models, such as how the model fitting projects the data onto a model vector subspace and how orthogonal decompositions of the data yield information about the effects of explanatory variables. Subsequently, the book covers the most popular generalized linear models, which include binomial and multinomial logistic regression for categorical data and Poisson and negative binomial loglinear models for count data. Focusing on the theoretical underpinnings of these models, *Foundations of Linear and Generalized Linear Models* also features an introduction to quasi-likelihood methods that require weaker distributional assumptions, such as generalized estimating equation methods. An overview of linear mixed models and generalized linear mixed models with random effects for clustered correlated data, Bayesian modeling, and extensions to handle problematic cases, such as high-dimensional problems. Numerous examples that use R software for all text data analyses. More than 400 exercises for readers to practice and extend the theory, methods, and data analysis. A supplementary website with datasets for the examples and exercises. An invaluable textbook for upper undergraduate and graduate level students in statistics and biostatistics courses. *Foundations of Linear and Generalized*

Linear Models is also an excellent reference for practicing statisticians and biostatisticians as well as anyone who is interested in learning about the most important statistical models for analyzing data

Effectiveness of University

Education in Italy Luigi Fabbri, 2006-11-24 The Italian university system along the mainstream of the European higher education systems is adopting efficiency and effectiveness as criteria for process programming and result managing For this purpose both the national system headed by the Ministry of Education University and Research and the universities within their managerial autonomy activated since the 1990s a systematic assessment of their research and teaching activities and of other services The assessment on a large scale of aspects of the educational system started in Italy when the Ministry imposed in 1999 that the teaching of each course of Bachelor and Master programmes be evaluated by the student and that synthetic marks be sent to a National Board for University System Evaluation CNVU for comparative and intervention purposes The compelling need to assess the course quality not only demolished the atavistic distrust that part of the academics have had against the assessment of the teaching but also started in a concrete way the participation of students to activities dedicated to them Moreover the widespread consciousness of teaching assessment as a tool for empowering the higher education system entered the Ministry and universities agenda Even though the use of the course evaluations for intervention purposes still is limited to the most fanciful and fearless faculties and universities the process has started and it will not be easy to circumvent

Mining Imperfect Data

Ronald K. Pearson, 2005-01-01 Data mining is concerned with the analysis of databases large enough that various anomalies including outliers incomplete data records and more subtle phenomena such as misalignment errors are virtually certain to be present Mining Imperfect Data describes in detail a number of these problems as well as their sources their consequences their detection and their treatment Specific strategies for data pretreatment and analytical validation that are broadly applicable are described making them useful in conjunction with most data mining analysis methods Examples are presented to illustrate the performance of the pretreatment and validation methods in a variety of situations both simulation based where correct results are known unambiguously and real data examples that illustrate typical cases met in practice

Robustness in Statistical Forecasting Yuriy Kharin, 2013-09-04 This book offers solutions to such topical problems as developing mathematical models and descriptions of typical distortions in applied forecasting problems evaluating robustness for traditional forecasting procedures under distortionism and more

Data Analysis, Classification and the Forward Search Sergio Zani, Andrea Cerioli, Marco Riani, Maurizio Vichi, 2007-08-06

This volume contains revised versions of selected papers presented at the biennial meeting of the Classification and Data Analysis Group CLADAG of the Italian Statistical Society which was held in Parma June 6-8 2005 Sergio Zani chaired the Scientific Programme Committee and Andrea Cerioli chaired the Local Organizing Committee The scientific programme of the conference included 127 papers 42 in specialized sessions 68 in contributed paper sessions and 17 in poster sessions Moreover it was possible to recruit five notable and internationally renowned invited speakers including the 2004-2005

President of the International Federation of Classification Societies for plenary talks on their current research work Among the specialized sessions two were organized by Wolfgang Gaul with five talks by members of the GfKl German Classification Society and one by Jacqueline J Meulman Dutch Flemish Classification Society Thus the conference provided a large number of scientists and experts from home and abroad with an attractive forum for discussion and mutual exchange of knowledge The topics of all plenary and specialized sessions were chosen to fit in the broadest possible sense the mission of CLADAG the aim of which is to further methodological computational and applied research within the fields of Classification Data Analysis and Multivariate Statistics A peer review refereeing process led to the selection of 46 extended papers which are contained in this book Classification and Multivariate Analysis for Complex Data Structures Bernard Fichet,Domenico Piccolo,Rosanna Verde,Maurizio Vichi,2011-03-04 The growing capabilities in generating and collecting data has risen an urgent need of new techniques and tools in order to analyze classify and summarize statistical information as well as to discover and characterize trends and to automatically bag anomalies This volume provides the latest advances in data analysis methods for multidimensional data which can present a complex structure The book offers a selection of papers presented at the first Joint Meeting of the Soci t Francophone de Classification and the Classification and Data Analysis Group of the Italian Statistical Society Special attention is paid to new methodological contributions from both the theoretical and the applicative point of views in the fields of Clustering Classification Time Series Analysis Multidimensional Data Analysis Knowledge Discovery from Large Datasets Spatial Statistics **COMPSTAT 2004 - Proceedings in Computational Statistics** Jaromir Antoch,2012-12-06 Statistical computing provides the link between statistical theory and applied statistics The content of the book covers all aspects of this link from the development and implementation of new statistical ideas to user experiences and software evaluation The proceedings should appeal to anyone working in statistics and using computers whether in universities industrial companies government agencies research institutes or as software developers **Robustness Theory and Application** Brenton R. Clarke,2018-07-11 A preeminent expert in the field explores new and exciting methodologies in the ever growing field of robust statistics Used to develop data analytical methods which are resistant to outlying observations in the data while capable of detecting outliers robust statistics is extremely useful for solving an array of common problems such as estimating location scale and regression parameters Written by an internationally recognized expert in the field of robust statistics this book addresses a range of well established techniques while exploring in depth new and exciting methodologies Local robustness and global robustness are discussed and problems of non identifiability and adaptive estimation are considered Rather than attempt an exhaustive investigation of robustness the author provides readers with a timely review of many of the most important problems in statistical inference involving robust estimation along with a brief look at confidence intervals for location Throughout the author meticulously links research in maximum likelihood estimation with the more general M estimation methodology Specific applications and

R and some MATLAB subroutines with accompanying data sets available both in the text and online are employed wherever appropriate Providing invaluable insights and guidance Robustness Theory and Application Offers a balanced presentation of theory and applications within each topic specific discussion Features solved examples throughout which help clarify complex and or difficult concepts Meticulously links research in maximum likelihood type estimation with the more general M estimation methodology Delves into new methodologies which have been developed over the past decade without stinting on coverage of tried and true methodologies Includes R and some MATLAB subroutines with accompanying data sets which help illustrate the power of the methods described Robustness Theory and Application is an important resource for all statisticians interested in the topic of robust statistics This book encompasses both past and present research making it a valuable supplemental text for graduate level courses in robustness

Stress Testing and Risk Integration in Banks Tiziano Bellini, 2016-11-26 Stress Testing and Risk Integration in Banks provides a comprehensive view of the risk management activity by means of the stress testing process An introduction to multivariate time series modeling paves the way to scenario analysis in order to assess a bank resilience against adverse macroeconomic conditions Assets and liabilities are jointly studied to highlight the key issues that a risk manager needs to face A multi national bank prototype is used all over the book for diving into market credit and operational stress testing Interest rate liquidity and other major risks are also studied together with the former to outline how to implement a fully integrated risk management toolkit Examples business cases and exercises worked in Matlab and R facilitate readers to develop their own models and methodologies Provides a rigorous statistical framework for modeling stress test in line with U S Federal Reserve FRB CCAR Comprehensive Capital Analysis Review U K PRA Prudential Regulatory Authority EBA European Banking Authority and comply with Basel Accord requirements Follows an integrated bottom up approach central in the most advanced risk modelling practice Provides numerous sample codes in Matlab and R

Encyclopedia of Research Design Neil J. Salkind, 2010-06-22 To request a free 30 day online trial to this product visit www.sagepub.com/freetrial Research design can be daunting for all types of researchers At its heart it might be described as a formalized approach toward problem solving thinking and acquiring knowledge the success of which depends upon clearly defined objectives and appropriate choice of statistical tools tests and analysis to meet a project s objectives Comprising more than 500 entries the Encyclopedia of Research Design explains how to make decisions about research design undertake research projects in an ethical manner interpret and draw valid inferences from data and evaluate experiment design strategies and results Two additional features carry this encyclopedia far above other works in the field bibliographic entries devoted to significant articles in the history of research design and reviews of contemporary tools such as software and statistical procedures used to analyze results Key Features Covers the spectrum of research design strategies from material presented in introductory classes to topics necessary in graduate research Addresses cross and multidisciplinary research needs with many examples drawn from the social and behavioral

sciences neurosciences and biomedical and life sciences Provides summaries of advantages and disadvantages of often used strategies Uses hundreds of sample tables figures and equations based on real life cases Key Themes Descriptive Statistics Distributions Graphical Displays of Data Hypothesis Testing Important Publications Inferential Statistics Item Response Theory Mathematical Concepts Measurement Concepts Organizations Publishing Qualitative Research Reliability of Scores Research Design Concepts Research Designs Research Ethics Research Process Research Validity Issues Sampling Scaling Software Applications Statistical Assumptions Statistical Concepts Statistical Procedures Statistical Tests Theories Laws and Principles Types of Variables Validity of Scores The Encyclopedia of Research Design is the perfect instrument for new learners as well as experienced researchers to explore both the original and newest branches of the field Contributions To Probability And Statistics: Applications And Challenges - Proceedings Of The International Statistics Workshop Peter Brown, Shuangzhe Liu, Dharmendra Sharma, 2006-10-23 Contributed by world renowned researchers the book features a wide range of important topics in modern statistical theory and methodology economics and finance ecology education health and sports studies and computer and IT data mining It is accessible to students and of interest to experts Many of the contributions are concerned with theoretical innovations but all have applications in view and some contain illustrations of the applied methods or photos of historic mathematicians A few of the notable contributors are Ejaz Ahmed Windsor Joe Gani ANU Roger Gay Monash Atsuhiko Hayashi NCUEE Tokyo Markus Hegland ANU Chris Heyde ANU Columbia Jeff Hunter Massey Phil Lewis Canberra Heinz Neudecker Amsterdam Graham Pollard Canberra Simo Puntanen Tampere George Styan McGill and Goetz Trenkler Dortmund *Functional Data Analysis* James Ramsay, B. W. Silverman, 2013-11-11 Scientists today collect samples of curves and other functional observations This monograph presents many ideas and techniques for such data Included are expressions in the functional domain of such classics as linear regression principal components analysis linear modelling and canonical correlation analysis as well as specifically functional techniques such as curve registration and principal differential analysis Data arising in real applications are used throughout for both motivation and illustration showing how functional approaches allow us to see new things especially by exploiting the smoothness of the processes generating the data The data sets exemplify the wide scope of functional data analysis they are drawn from growth analysis meteorology biomechanics equine science economics and medicine The book presents novel statistical technology while keeping the mathematical level widely accessible It is designed to appeal to students to applied data analysts and to experienced researchers it will have value both within statistics and across a broad spectrum of other fields Much of the material is based on the authors own work some of which appears here for the first time Jim Ramsay is Professor of Psychology at McGill University and is an international authority on many aspects of multivariate analysis He draws on his collaboration with researchers in speech articulation motor control meteorology psychology and human physiology to illustrate his technical contributions to functional data analysis in a wide range of statistical and application journals Bernard

Silverman author of the highly regarded Density Estimation for Statistics and Data Analysis and coauthor of Nonparametric Regression and Generalized Linear Models A Roughness Penalty **Elements of Multivariate Time Series Analysis**

Gregory C. Reinsel, 2003-10-31 Now available in paperback this book introduces basic concepts and methods useful in the analysis and modeling of multivariate time series data It concentrates on the time domain analysis of multivariate time series and assumes univariate time series analysis while covering basic topics such as stationary processes and their covariance matrix structure vector AR MA and ARMA models forecasting least squares and maximum likelihood estimation for ARMA models associated likelihood ratio testing procedures **Exact Statistical Methods for Data Analysis** Samaradasa

Weerahandi, 2013-12-01 Now available in paperback This book covers some recent developments in statistical inference The author's main aim is to develop a theory of generalized p values and generalized confidence intervals and to show how these concepts may be used to make exact statistical inferences in a variety of practical applications In particular they provide methods applicable in problems involving nuisance parameters such as those encountered in comparing two exponential distributions or in ANOVA without the assumption of equal error variances The generalized procedures are shown to be more powerful in detecting significant experimental results and in avoiding misleading conclusions

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