

Numerical Methods for Nonlinear Estimating Equations

Christopher G. Small
and Jinfang Wang

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James Durbin, Siem Jan Koopman



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Numerical Methods for Nonlinear Estimating Equations Christopher G. Small, Jinfang Wang, 2003-10-02 Nonlinearity arises in statistical inference in various ways with varying degrees of severity as an obstacle to statistical analysis More entrenched forms of nonlinearity often require intensive numerical methods to construct estimators and the use of root search algorithms or one step estimators is a standard method of solution This book provides a comprehensive study of nonlinear estimating equations and artificial likelihoods for statistical inference It provides extensive coverage and comparison of hill climbing algorithms which when started at points of nonconcavity often have very poor convergence properties and for additional flexibility proposes a number of modifications to the standard methods for solving these algorithms The book also extends beyond simple root search algorithms to include a discussion of the testing of roots for consistency and the modification of available estimating functions to provide greater stability in inference A variety of examples from practical applications are included to illustrate the problems and possibilities thus making this text ideal for the research statistician and graduate student This is the latest in the well established and authoritative Oxford Statistical Science Series which includes texts and monographs covering many topics of current research interest in pure and applied statistics Each title has an original slant even if the material included is not specifically original The authors are leading researchers and the topics covered will be of interest to all professional statisticians whether they be in industry government department or research institute Other books in the series include 23 W J Krzanowski Principles of multivariate analysis a user's perspective updated edition 24 J Durbin and S J Koopman Time series analysis by State Space Models 25 Peter J Diggle Patrick Heagerty Kung Yee Liang Scott L Zeger Analysis of Longitudinal Data 2 e 26 J K Lindsey Nonlinear Models in Medical Statistics 27 Peter J Green Nils L Hjort Sylvia Richardson Highly Structured Stochastic Systems 28 Margaret S Pepe The Statistical Evaluation of Medical Tests for Classification and Prediction

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Time Series Analysis by State Space Methods James Durbin, Siem Jan Koopman, 2012-05-03 This is a comprehensive treatment of the state space approach to time series analysis A distinguishing feature of state space time series models is that observations are regarded as made up of distinct components which are each modelled separately

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book will also describe the implementation of the methods in the R computing environment and provide access to R code and datasets

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An Introduction to Model-Based Survey Sampling with Applications Ray L. Chambers, Robert Clark, 2012-01-12 This text brings together important ideas on the model based approach to sample survey which has been developed over the last twenty years Suitable for graduate students and professional statisticians it moves from basic ideas fundamental to sampling to more rigorous mathematical modelling and data analysis and includes exercises and solutions

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supplementary components of the discussion In particular methods are illustrated using a variety of data sets The majority of the data sets are drawn from biostatistics but the techniques are generalizable to a wide range of other disciplines

Natural Gas Primož Potocnik, 2010-08-18 The contributions in this book present an overview of cutting edge research on natural gas which is a vital component of world's supply of energy Natural gas is a combustible mixture of hydrocarbon gases primarily methane but also heavier gaseous hydrocarbons such as ethane propane and butane Unlike other fossil fuels natural gas is clean burning and emits lower levels of potentially harmful by products into the air Therefore it is considered as one of the cleanest safest and most useful of all energy sources applied in variety of residential commercial and industrial fields The book is organized in 25 chapters that cover various aspects of natural gas research technology applications forecasting numerical simulations transport and risk assessment

Celebrating Statistics A. C. Davison, Yadolah Dodge, N. Wermuth, 2005-09-22 Sir David Cox is among the most important statisticians of the past half century He has made pioneering and highly influential contributions to a uniquely wide range of topics in statistics and applied probability His teaching has inspired generations of students and many well known researchers have begun as his graduate students or have worked with him at early stages of their careers Legions of others have been stimulated and enlightened by the clear concise and direct exposition exemplified by his many books papers and lectures This book presents a collection of chapters by major statistical researchers who attended a conference held at the University of Neuchatel in July 2004 to celebrate David Cox's 80th birthday Each chapter is carefully crafted and collectively present current developments across a wide range of research areas from epidemiology environmental science finance computing and medicine Edited by Anthony Davison Ecole Polytechnique Federale de Lausanne Switzerland Yadolah Dodge University of Neuchatel Switzerland and N Wermuth Goteborg University Sweden with chapters by Ole E Barndorff Nielsen Sarah C Darby Christina Davies Peter J Diggle David Firth Peter Hall Valerie S Isham Kung Yee Liang Peter McCullagh Paul McGale Amilcare Porporato Nancy Reid Brian D Ripley Ignacio Rodriguez Iturbe Andrea Rotnitzky Neil Shephard Scott L Zeger and including a brief biography of David Cox this book is suitable for students of statistics epidemiology environmental science finance computing and medicine and academic and practising statisticians

Scientific and Technical Aerospace Reports, 1992 *Computational Aspects of Psychometric Methods* Patricia Martinková, Adéla Hladká, 2023-07-03 This book covers the computational aspects of psychometric methods involved in developing measurement instruments and analyzing measurement data in social sciences It covers the main topics of psychometrics such as validity reliability item analysis item response theory models and computerized adaptive testing The computational aspects comprise the statistical theory and models comparison of estimation methods and algorithms as well as an implementation with practical data examples in R and also in an interactive ShinyItemAnalysis application Key Features Statistical models and estimation methods involved in psychometric research Includes reproducible R code and examples with real datasets Interactive implementation in ShinyItemAnalysis application

The book is targeted toward a wide range of researchers in the field of educational psychological and health related measurements. It is also intended for those developing measurement instruments and for those collecting and analyzing data from behavioral measurements who are searching for a deeper understanding of underlying models and further development of their analytical skills. The datasets and the R code can be accessed here <https://www.cs.cas.cz/comps/CAPMbook>

Microeconometrics A. Colin Cameron, Pravin K. Trivedi, 2005-05-09 This book provides the most comprehensive treatment to date of microeconometrics: the analysis of individual level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course typically a second year economics PhD course for data oriented applied microeconometrics field courses and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation based estimation and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets. **Applied Mechanics Reviews**, 1976 **U.S. Government Research Reports**, 1964

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