

Sakutarō Yamada

Pivotal Measures in Statistical Experiments and Sufficiency



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Pivotal Measures In Statistical Experiments And Sufficiency

**Douglas Nychka, Walter W.
Piegorsch, Lawrence H. Cox**



Pivotal Measures In Statistical Experiments And Sufficiency:

Pivotal Measures in Statistical Experiments and Sufficiency Sakutaro Yamada, 2012-12-06 In the present work I want to show a mathematical study of the statistical notion of sufficiency mainly for undominated statistical experiments The famous Burkholder's 1961 and Pitcher's 1957 examples motivated some researchers to develop new theory of sufficiency Le Cam 1964 is probably the most excellent paper in this field of study This note also belongs to the same area Though it is more restrictive than Le Cam's paper 1964 a study which is connected more directly with the classical papers of Halmos and Savage 1949 and Bahadur 1954 is shown Namely I want to develop a study based on the notion of pivotal measure which was introduced by Halmos and Savage 1949 It is great pleasure to have this opportunity to thank Professor H Heyer and Professor H Morimoto for their careful reading the manuscript and valuable comments on it I am also thankful to Professor H Luschgy and Professor D Mussmann for their proposal of writing the note I would like to dedicate this note to the memory of my father Eizo

Pivotal Measures in Statistical Experiments and Sufficiency Sakutaro Yamada, 1994-03-11

Pivotal Measures in Statistical Experiments and Sufficiency Sakutarō Yamada, 1994 **Graphical Methods for the Design of Experiments** Russell R. Barton, 2012-12-06 Graphical methods have played an important role in the statistical analysis of experimental data but have not been used as extensively for experiment design at least as it is presented in most design of experiments texts Yet graphical methods are particularly attractive for the design of experiments because they exploit our creative right brain capabilities Creative activity is clearly important in any kind of design certainly for the design of an experiment The experimenter must somehow select a set of run conditions that will meet the goals for a particular experiment in a cost efficient way Graphical Methods for Experiment Design goes beyond graphical methods for choosing run conditions for an experiment It looks at the entire pre experiment planning process and presents in one place a collection of graphical methods for defining experiment goals identifying and classifying variables for choosing a model for developing a design and for assessing the adequacy of a design for estimating the unknown coefficients in the proposed statistical model In addition tools for developing a design also provide a platform for viewing the results of the experiment a platform that provides insights that cannot be obtained by examination of regression coefficients These techniques can be applied to a variety of situations including experimental runs of computer simulation models Factorial and fractional factorial designs are the focus of the graphical representations although mixture experiments and experiments involving random effects and blocking are designed and represented in similar ways

Case Studies in Environmental Statistics Douglas Nychka, Walter W. Piegorsch, Lawrence H. Cox, 2012-12-06 This book offers a set of case studies exemplifying the broad range of statistical science used in environmental studies and application The case studies can be used for graduate courses in environmental statistics as a resource for courses in statistics using genuine examples to illustrate statistical methodology and theory and for courses in environmental science Not only are these studies valuable for teaching about an essential cross disciplinary

activity but they can also be used to spur new research along directions exposed in these examples The studies reported here resulted from a program of research carried on by the National Institute of Statistical Sciences NISS during the years 1992-1996 NISS was created in 1991 as an initiative of the national statistics organizations with the mission to renew and focus efforts of statistical science on important cross disciplinary problems One of NISS first projects was a cooperative research effort with the U S Environmental Protection Agency EPA on problems of great interest to environmental science and regulation surely one of today's most important cross disciplinary activities With the support and encouragement of Gary Foley Director of the then U S EPA Atmospheric Research and Exposure Assessment Laboratory a project and a research team were assembled by NISS that pursued a program which produced a set of results and products from which this book was drawn

Case Studies in Bayesian Statistics Constantine Gatsonis, Robert E. Kass, Bradley Carlin, Alicia Carriquiry, A. Gelman, Isabella Verdinelli, Mike West, 2012-12-06 The 4th Workshop on Case Studies in Bayesian Statistics was held at the Carnegie Mellon University campus on September 27-28 1997 As in the past the workshop featured both invited and contributed case studies The former were presented and discussed in detail while the latter were presented in poster format This volume contains the four invited case studies with the accompanying discussion as well as nine contributed papers selected by a refereeing process While most of the case studies in the volume come from biomedical research the reader will also find studies in environmental science and marketing research

INVITED PAPERS

In Modeling Customer Survey Data Linda A Clark William S Cleveland Lorraine Denby and Chuanhai LiD use hierarchical modeling with time series components in for customer value analysis CVA data from Lucent Technologies The data were derived from surveys of customers of the company and its competitors designed to assess relative performance on a spectrum of issues including product and service quality and pricing The model provides a full description of the CVA data with random location and scale effects for survey respondents and longitudinal company effects for each attribute In addition to assessing the performance of specific companies the model allows the empirical exploration of the conceptual basis of consumer value analysis The authors place special emphasis on graphical displays for this complex multivariate set of data and include a wealth of such plots in the paper

Studies in the Atmospheric Sciences Mark L. Berliner, Douglas Nychka, Timothy Hoar, 2012-12-06 The National Center for Atmospheric Research NCAR in Boulder Colorado is a major institution performing research in the environmental sciences After an open competition the National Science Foundation gave its financial support to NCAR for the establishment of a much needed statistics probability program in the geophysical sciences The result is the NCAR Geophysical Statistics Project GSP The primary mission of this program is To foster excellence in the use of modern statistical science in the geophysical and environmental sciences To attract and support statistical scientists for collaborative research To fulfill its mission GSP engages in research in statistical science and its application to the atmospheric and allied sciences It supports a variety of collaborative efforts between statistical scientists and disciplinary

scientists Senior statisticians both members of and visitors to GSP work in conjunction with researchers at NCAR and elsewhere in the application of current statistical methods as well as in the development of new statistical models and techniques Senior GSP members and NCAR researchers also collaborate in the mentoring of junior members typically post doctoral level or statistics graduate students

Case Studies in Bayesian Statistics, Volume II Constantine Gatsonis, James S. Hodges, Robert E. Kaas, Nozer D. Singpurwalla, 2012-12-06 Like its predecessor this second volume presents detailed applications of Bayesian statistical analysis each of which emphasizes the scientific context of the problems it attempts to solve The emphasis of this volume is on biomedical applications These papers were presented at a workshop at Carnegie Mellon University in 1993

Bilinear Forms and Zonal Polynomials Arak M. Mathai, Serge B. Provost, Takesi Hayakawa, 2012-12-06 The book deals with bilinear forms in real random vectors and their generalizations as well as zonal polynomials and their applications in handling generalized quadratic and bilinear forms The book is mostly self contained It starts from basic principles and brings the readers to the current research level in these areas It is developed with detailed proofs and illustrative examples for easy readability and self study Several exercises are proposed at the end of the chapters The complicated topic of zonal polynomials is explained in detail in this book The book concentrates on the theoretical developments in all the topics covered Some applications are pointed out but no detailed application to any particular field is attempted This book can be used as a textbook for a one semester graduate course on quadratic and bilinear forms and or on zonal polynomials It is hoped that this book will be a valuable reference source for graduate students and research workers in the areas of mathematical statistics quadratic and bilinear forms and their generalizations zonal polynomials invariant polynomials and related topics and will benefit statisticians mathematicians and other theoretical and applied scientists who use any of the above topics in their areas Chapter 1 gives the preliminaries needed in later chapters including some Jacobians of matrix transformations Chapter 2 is devoted to bilinear forms in Gaussian real random vectors their properties and techniques specially developed to deal with bilinear forms where the standard methods for handling quadratic forms become complicated

Robust Statistics, Data Analysis, and Computer Intensive Methods Helmut Rieder, 2012-12-06 To celebrate Peter Huber's 60th birthday in 1994 our university had invited for a festive occasion in the afternoon of Thursday June 9 The invitation to honour this outstanding personality was followed by about fifty colleagues and former students from mainly all over the world Others who could not attend sent their congratulations by mail and e mail P Bickel It's hard to imagine that Peter turned 60 After a welcome address by Adalbert Kerber dean the following lectures were delivered Volker Strassen Konstanz Almost Sure Primes and Cryptography an Introduction Frank Hampel Zurich On the Philosophical Foundations of Statistics 1 Andreas Buja Murray Hill Projections and Sections High Dimensional Graphics for Data Analysis The distinguished speakers lauded Peter Huber a hard and fair mathematician a cooperative and stimulating colleague and an inspiring and helpful teacher The Festkolloquium was surrounded with a musical program by the University's Brass

Ensemble The subsequent Workshop Robust Statistics Data Analysis and Computer Intensive Methods in Schloss Thurnau Friday until Sunday June 9 12 was organized about the areas in statistics that Peter Huber himself has markedly shaped In the time since the conference most of the contributions could be edited for this volume a late birthday present that may give a new impetus to further research in these fields Indirect Estimators in U.S. Federal Programs Wesley L.

Schaible,2013-11-11 In 1991 a subcommittee of the Federal Committee on Statistical Methodology met to document the use of indirect estimators that is estimators which use data drawn from a domain or time different from the domain or time for which an estimate is required This volume comprises the eight reports which describe the use of indirect estimators and they are based on case studies from a variety of federal programs As a result many researchers will find this book provides a valuable survey of how indirect estimators are used in practice and which addresses some of the pitfalls of these methods

Learning from Data Doug Fisher,Hans-J. Lenz,2012-12-06 Ten years ago Bill Gale of AT T Bell Laboratories was primary organizer of the first Workshop on Artificial Intelligence and Statistics In the early days of the Workshop series it seemed clear that researchers in AI and statistics had common interests though with different emphases goals and vocabularies In learning and model selection for example a historical goal of AI to build autonomous agents probably contributed to a focus on parameter free learning systems which relied little on an external analyst s assumptions about the data This seemed at odds with statistical strategy which stemmed from a view that model selection methods were tools to augment not replace the abilities of a human analyst Thus statisticians have traditionally spent considerably more time exploiting prior information of the environment to model data and exploratory data analysis methods tailored to their assumptions In statistics special emphasis is placed on model checking making extensive use of residual analysis because all models are wrong but some are better than others It is increasingly recognized that AI researchers and or AI programs can exploit the same kind of statistical strategies to good effect Often AI researchers and statisticians emphasized different aspects of what in retrospect we might now regard as the same overriding tasks Nonparametric Statistics for Stochastic

Processes Denis Bosq,2012-12-06 This book provides a mathematically rigorous treatment of the theory of nonparametric estimation and prediction for stochastic processes It discusses discrete time and continuous time and the emphasis is on the kernel methods Several new results are presented concerning optimal and superoptimal convergence rates How to implement the method is discussed in detail and several numerical results are presented This book will be of interest to specialists in mathematical statistics and to those who wish to apply these methods to practical problems involving time series analysis *Random and Quasi-Random Point Sets* Peter Hellekalek,Gerhard Larcher,1998-10-09 This book summarizes recent theoretical and practical developments The generation and the assessment of pseudo and quasi random point sets is one of the basic tasks of applied mathematics and statistics with implications for Monte Carlo methods stochastic simulation and applied statistics They are also of strong theoretical interest with applications to algebraic geometry metric number

theory probability theory and cryptology *Athens Conference on Applied Probability and Time Series Analysis* C.C. Heyde, Yu.V. Prohorov, Ronald Pyke, S.T. Rachev, 2012-12-06 The Athens Conference on Applied Probability and Time Series in 1995 brought together researchers from across the world The published papers appear in two volumes Volume I includes papers on applied probability in Honor of J M Gani The topics include probability and probabilistic methods in recursive algorithms and stochastic models Markov and other stochastic models such as Markov chains branching processes and semi Markov systems biomathematical and genetic models epidemiological models including S I R Susceptible Infective Removal household and AIDS epidemics financial models for option pricing and optimization problems random walks queues and their waiting times and spatial models for earthquakes and inference on spatial models **Optimum Designs for Multi-Factor Models** Rainer Schwabe, 2012-12-06 In real applications most experimental situations are influenced by a large number of different factors In these settings the design of an experiment leads to challenging optimization problems even if the underlying relationship can be described by a linear model Based on recent research this book introduces the theory of optimum designs for complex models and develops general methods of reduction to marginal problems for large classes of models with relevant interaction structures *Discretization and MCMC Convergence Assessment* Christian P. Robert, 2012-12-06 The exponential increase in the use of MCMC methods and the corresponding applications in domains of even higher complexity have caused a growing concern about the available convergence assessment methods and the realization that some of these methods were not reliable enough for all purpose analyses Some researchers have mainly focussed on the convergence to stationarity and the estimation of rates of convergence in relation with the eigenvalues of the transition kernel This monograph adopts a different perspective by developing supposedly practical devices to assess the mixing behaviour of the chain under study and more particularly it proposes methods based on finite state space Markov chains which are obtained either through a discretization of the original Markov chain or through a duality principle relating a continuous state space Markov chain to another finite Markov chain as in missing data or latent variable models The motivation for the choice of finite state spaces is that although the resulting control is cruder in the sense that it can often monitor convergence for the discretized version alone it is also much stricter than alternative methods since the tools available for finite Markov chains are universal and the resulting transition matrix can be estimated more accurately Moreover while some setups impose a fixed finite state space other allow for possible refinements in the discretization level and for consecutive improvements in the convergence monitoring **Bayesian Learning for Neural Networks** Radford M. Neal, 2012-12-06 Artificial neural networks are widely used as flexible models for classification and regression applications but questions remain about how the power of these models can be safely exploited when training data is limited This book demonstrates how Bayesian methods allow complex neural network models to be used without fear of the overfitting that can occur with traditional training methods Insight into the nature of these complex Bayesian models is provided by a theoretical

investigation of the priors over functions that underlie them A practical implementation of Bayesian neural network learning using Markov chain Monte Carlo methods is also described and software for it is freely available over the Internet

Presupposing only basic knowledge of probability and statistics this book should be of interest to researchers in statistics engineering and artificial intelligence

Bilinear Stochastic Models and Related Problems of Nonlinear Time Series

Analysis György Terdik, 2012-12-06 Ninety percent of inspiration is perspiration 31 The Wiener approach to nonlinear stochastic systems 146 permits the representation of single valued systems with memory for which a small perturbation of the input produces a small perturbation of the output The Wiener functional series representation contains many transfer functions to describe entirely the input output connections Although theoretically these representations are elegant in practice it is not feasible to estimate all the finite order transfer functions or the kernels from a finite sample One of the most important classes of stochastic systems especially from a statistical point of view is the case when all the transfer functions are determined by finitely many parameters Therefore one has to seek a finite parameter nonlinear model which can adequately represent non linearity in a series Among the special classes of nonlinear models that have been studied are the bilinear processes which have found applications both in econometrics and control theory see for example Granger and Andersen 43 and Ruberti et al 4 These bilinear processes are defined to be linear in both input and output only when either the input or output are fixed The bilinear model was introduced by Granger and Andersen 43 and Subba Rao 118 119 Terdik 126 gave the solution of xii a lower triangular bilinear model in terms of multiple Wiener It integrals and gave a sufficient condition for the second order stationarity An important

Stochastic Processes and Orthogonal Polynomials

Wim Schoutens, 2012-12-06 The book offers an accessible reference for researchers in the probability statistics and special functions communities It gives a variety of interdisciplinary relations between the two main ingredients of stochastic processes and orthogonal polynomials It covers topics like time dependent and asymptotic analysis for birth death processes and diffusions martingale relations for Levy processes stochastic integrals and Stein's approximation method Almost all well known orthogonal polynomials which are brought together in the so called Askey Scheme come into play This volume clearly illustrates the powerful mathematical role of orthogonal polynomials in the analysis of stochastic processes and is made accessible for all mathematicians with a basic background in probability theory and mathematical analysis Wim Schoutens is a Postdoctoral Researcher of the Fund for Scientific Research Flanders Belgium He received his PhD in Science from the Catholic University of Leuven Belgium

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