Numerical Methods for Nonlinear Estimating Equations

Christopher G. Small
and Jinfang Wang

Numerical Methods For Nonlinear Estimating Equations

Annelies Wilder-Smith

Numerical Methods For Nonlinear Estimating Equations:

Numerical Methods for Nonlinear Estimating Equations Christopher G. Small,Jinfang Wang,2003 Non linearity 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 likelihood s 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 modification 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   **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   **Principles of Multivariate Analysis** Wojtek

Krzanowski,2000-09-28 This book is an introduction to the principles and methodology of modern multivariate statistical analysis It is written for the user and potential user of multivariate techniques as well as for students coming to the subject for the first time The author s emphasis is problem orientated and he is at pains to stress geometrical intuition in preference to algebraic manipulation Mathematical sections that are not essential for a practical understanding of the techniques are clearly indicated so that they may be skipped by the non specialist Discrete and mixed variable techniques are presented as well as continuous variable techniques to give a comprehensive coverage of the subject This updated edition includes a new appendix which traces developments that have taken place in the years since the publication of the first edition and which clarifies some issues raised by readers of the original text References to about 60 recent books and articles supplement the material in this appendix Overall this volume provides an up to date and readable practical account of the subject both for students of statistics and for research workers in subjects as diverse as anthropology education industry medicine and taxonomy The new edition includes a survey of the most recent developments in the subject 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 Statistical Modelling in GLIM 4 Murray A. Aitkin,Brian Francis,John Hinde,2005 This text examines the theory of statistical modelling with generalised linear models It also looks at applications of the theory to practical problems using the GLIM4 package Provided by publisher Time Series Peter Diggle,2024-12-24 Time series analysis is one of several branches of statistics whose practical importance has increased with the availability of powerful computational tools Methodology that was originally developed for specialized applications for example in finance or geophysics is now widely available within general statistical packages The second edition of Time Series A Biostatistical Introduction is an introductory account of time series analysis written from the perspective of applied statisticians whose interests lie primarily in the biomedical and health sciences This edition has a stronger focus on substantive applications in which each statistical analysis is directed at a specific research question Separate chapters cover simple descriptive methods of analysis including time plots smoothing the correlogram and the periodogram theory of stationary random processes discrete time models for single series continuous time models for single series generalized linear models for time series of counts models for replicated series spectral analysis and bivariate time series The book is unique in its focus on biomedical and health science applications which has been strengthened in this second edition Nevertheless the methods described are more widely applicable It should be useful to teachers and students on masters level degree courses in statistics biostatistics and epidemiology and to biomedical and health scientists with a knowledge of statistical methods at undergraduate level Throughout examples based on real datasets show a close interplay between statistical method and substantive science This book will also describe the implementation of the methods in the R computing

environment and provide access to R code and datasets **Analysis of Longitudinal Data** Peter Diggle,Patrick Heagerty,Kung-Yee Liang,Scott Zeger,2013-03-14 This second edition has been completely revised and expanded to become the most up to date and thorough professional reference text in this fast moving area of biostatistics It contains an additional two chapters on fully parametric models for discrete repeated measures data and statistical models for time dependent predictors **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 **Procrustes Problems** John C Gower,Garmt B Dijksterhuis,2004-01-22 Procrustean methods are used to transform one set of data to represent another set of data as closely as possible The name derives from the Greek myth where Procrustes invited passers by in for a pleasant meal and a night s rest on a magical bed that would exactly fit any guest He then either stretched the guest on the rack or cut off their legs to make them fit perfectly into the bed Theseus turned the tables on Procrustes fatally adjusting him to fit his own bed This text the first monograph on Procrustes methods unifies several strands in the literature and contains much new material It focuses on matching two or more configurations by using orthogonal projection and oblique axes transformations Group average summaries play an important part and links with other group average methods are discussed 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 29 Christopher G Small and Jinfang Wang Numerical Methods for Nonlinear Estimating Equations **Monte Carlo Simulation and Finance** Don L. McLeish,2011-09-13 Monte Carlo methods have been used for decades in physics engineering statistics and other fields Monte Carlo Simulation and Finance explains the nuts and bolts of this essential technique used to value derivatives and other securities Author and educator Don McLeish examines this fundamental process and discusses important issues including specialized problems in finance that Monte Carlo and Quasi Monte Carlo methods can help solve and the different ways Monte Carlo methods can be improved upon This state of the art book on Monte Carlo simulation methods is ideal for

finance professionals and students Order your copy today *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 *Real Data Analysis* Shlomo S. Sawilowsky,2007-01-01 The invited authors of this edited volume have been prolific in the arena of Real Data Analysis RDA as it applies to the social and behavioral sciences especially in the disciplines of education and psychology Combined this brain trust represents 3 247 articles in refereed journals 127 books published US 45 3 Million in extramural research funding 34 teaching and 92 research awards serve d as Editor Assistant Editor Editorial Board Member for 95 peer reviewed journals and provide d ad hoc reviews for 362 journals Their enormous footprint on real data analysis is showcased for professors researchers educators administrators and graduate students in the second text in the AERA SIG ES Quantitative Methods series Bayesian and Frequentist Regression Methods Jon Wakefield,2013-01-04 Bayesian and Frequentist Regression Methods provides a modern account of both Bayesian and frequentist methods of regression analysis Many texts cover one or the other of the approaches but this is the most comprehensive combination of Bayesian and frequentist methods that exists in one place The two philosophical approaches to regression methodology are featured here as complementary techniques with theory and data analysis providing

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 directexposition 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 collectivelypresent 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 andincluding 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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