Monographs on Statistics and Applied Probability 51

Number-theoretic Methods in Statistics

K.-T. Fang and Y. Wang





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Number Theoretic Methods In Statistics

Jianqing Fan, Jianxin Pan

Number Theoretic Methods In Statistics:

Number-Theoretic Methods in Statistics Kai-Tai Fang, Y. Wang, 1993-12-01 This book is a survey of recent work on the application of number theory in statistics The essence of number theoretic methods is to find a set of points that are universally scattered over an s dimensional unit cube In certain circumstances this set can be used instead of random numbers in the Monte Carlo method The idea can also be applied to other problems such as in experimental design This book will illustrate the idea of number theoretic methods and their application in statistics. The emphasis is on applying the methods to practical problems so only part proofs of theorems are given **Number-theoretic Methods in Statistics** Kai-tai Fang, Yuan Wang, 2013-11-07 This book contains some of the research work conducted by the authors in past seventeen years Our research started in 1976 At that time the first author was studying a problem of alloy steel standardization where aseries of probabilities of the 5 dimensional normal distribution needed to be calculated Since the usual meth ods for numerical evaluation of multiple definite integral were all ineffective he asked the second author for input on the number theoretic method for numerical integration As a result his prob lem was solved by using the number theoretic method The essence of the number theoretic method NTM is to find a set of points that is uniformly scattered over an s dimensional unit cube and sometimes this set can be used instead of random number in Monte Carlo method The authors then understood that this idea can apply also to some other problems for instance problems in experimental design In 1978 a Chinese industrial agency proposed a problem of experimental designs to the authors where six factors with at least 12 levels for each factors should be considered. Since the experiment was quite expensive we were asked to provide an efficient exper imental design within 50 experiments This lead us to study the problem on how to apply the number theoretic method to arrange the experiments and we proposed a so called uniform design for designing experiments Information-Theoretic Methods in Data Science Miguel R. D. Rodrigues, Yonina C. Eldar, 2021-04-08 The first unified treatment of the interface between information theory and emerging topics in data science written in a clear tutorial style Covering topics such as data acquisition representation analysis and communication it is ideal for graduate students and researchers in information theory signal processing and machine learning Tensor Methods in Statistics P. McCullagh, 2018-01-18 This book provides a systematic development of tensor methods in statistics beginning with the study of multivariate moments and cumulants The effect on moment arrays and on cumulant arrays of making linear or affine transformations of the variables is studied Because of their importance in statistical theory invariant functions of the cumulants are studied in some detail This is followed by an examination of the effect of making a polynomial transformation of the original variables The fundamental operation of summing over complementary set partitions is introduced at this stage This operation shapes the notation and pervades much of the remainder of the book The necessary lattice theory is discussed and suitable tables of complementary set partitions are provided Subsequent chapters deal with asymptotic approximations based on Edgeworth expansion and

saddlepoint expansion The saddlepoint expansion is introduced via the Legendre transformation of the cumulant generating function also known as the conjugate function of the cumulant generating function A recurring them is that with suitably chosen notation multivariate calculations are often simpler and more transparent than the corresponding univariate calculations The final two chapters deal with likelihood ratio statistics maximum likelihood estimation and the effect on inferences of conditioning on ancillary or approximately ancillary statistics. The Bartlett adjustment factor is derived in the general case and simplified for certain types of generalized linear models Finally Barndorff Nielsen's formula for the conditional distribution of the maximum liklelihood estimator is derived and discussed More than 200 Exercises are provided to illustrate the uses of tensor methodology Statistical Methods for Stochastic Differential Equations Mathieu Kessler, Alexander Lindner, Michael Sorensen, 2012-05-17 The seventh volume in the SemStat series Statistical Methods for Stochastic Differential Equations presents current research trends and recent developments in statistical methods for stochastic differential equations Written to be accessible to both new students and seasoned researchers each self contained chapter starts with introductions to the topic at hand and builds gradually towards discussing recent research The book covers Wiener driven equations as well as stochastic differential equations with jumps including continuous time ARMA processes and COGARCH processes It presents a spectrum of estimation methods including nonparametric estimation as well as parametric estimation based on likelihood methods estimating functions and simulation techniques Two chapters are devoted to high frequency data Multivariate models are also considered including partially observed systems asynchronous sampling tests for simultaneous jumps and multiscale diffusions Statistical Methods for Stochastic Differential Equations is useful to the theoretical statistician and the probabilist who works in or intends to work in the field as well as to the applied statistician or financial econometrician who needs the methods to analyze biological or financial time series Mathematical Life Yuan Wang, 2024-03-21 This book is an autobiographical interview with Chinese Academician Yuan Wang on his experience in mathematical research The book looks back on Wang's collaboration with his teacher Hua Loo Keng and younger scholars offering insights into fruitful cooperation in mathematical research In this book Yuan Wang s path of studying Goldbach conjecture is revealed in detail from motivation to method Then his work on algebraic number theory is traced back in a separate chapter The book ends with two chapters which introduce Wang's interest in history of mathematics and his hobbies outside of mathematical research Wang shows how a mathematician can in the same time be a historical and popular science writer and in particular a well received calligrapher The book is intended for undergraduate and graduate students studying number theory Researchers who are willing to learn from the experience of an established mathematician as well as math amateurs and general audience who are interested in Yuan Wang's life story might also find this book appealing Advanced Research on Computer Science and Information Engineering Gang Shen, Xiong Huang, 2011-05-09 This two volume set CCIS 152 and CCIS 153 constitutes the refereed proceedings of the International

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Algebraic Statistics Giovanni Pistone, Eva Riccomagno, Henry P. Wynn, 2000-12-21 Written by pioneers in this exciting new field Algebraic Statistics introduces the application of polynomial algebra to experimental design discrete probability and statistics It begins with an introduction to Gr bner bases and a thorough description of their applications to experimental design A special chapter covers the binary case with new application to coherent systems in reliability and two level factorial designs The work paves the way in the last two chapters for the application of computer algebra to discrete probability and statistical modelling through the important concept of an algebraic statistical model As the first book on the subject Algebraic Statistics presents many opportunities for spin off research and applications and should become a landmark work welcomed by both the statistical community and its relatives in mathematics and computer science **Data** Werner G. Müller, 2007-08-17 The book is concerned with the statistical theory for locating spatial sensors It bridges the gap between spatial statistics and optimum design theory After introductions to those two fields the topics of exploratory designs and designs for spatial trend and variogram estimation are treated Special attention is devoted to describing new methodologies to cope with the problem of correlated observations **Semialgebraic Statistics and Latent Tree Models** Piotr Zwiernik, 2015-08-21 The first part of the book gives a general introduction to key concepts in algebraic statistics focusing on methods that are helpful in the study of models with hidden variables. The author uses tensor geometry as a natural language to deal with multivariate probability distributions develops new combinatorial tools to study models with hidden data and describes the semialgebraic structure of statistical models. The second part illustrates important examples of tree models with hidden variables The book discusses the underlying models and related combinatorial concepts of phylogenetic trees as well as the local and global geometry of latent tree models It also extends previous results to Gaussian latent tree models This book shows you how both combinatorics and algebraic geometry enable a better understanding of latent tree models It contains many results on the geometry of the models including a detailed analysis of identifiability and the defining polynomial constraints Introduction to High-Dimensional Statistics Christophe Giraud, 2014-12-17 Ever greater computing technologies have given rise to an exponentially growing volume of data Today massive data sets with potentially thousands of variables play an important role in almost every branch of modern human activity including

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Reid,2000-06-06 Why study the theory of experiment design Although it can be useful to know about special designs for specific purposes experience suggests that a particular design can rarely be used directly. It needs adaptation to accommodate the circumstances of the experiment Successful designs depend upon adapting general theoretical principles to the spec *Contemporary Experimental Design, Multivariate Analysis and Data Mining* Jianqing Fan, Jianxin

Pan,2020-05-22 The collection and analysis of data play an important role in many fields of science and technology such as computational biology quantitative finance information engineering machine learning neuroscience medicine and the social sciences Especially in the era of big data researchers can easily collect data characterised by massive dimensions and complexity. In celebration of Professor Kai Tai Fang s 80th birthday we present this book which furthers new and exciting developments in modern statistical theories methods and applications. The book features four review papers on Professor Fang s numerous contributions to the fields of experimental design multivariate analysis data mining and education. It also contains twenty research articles contributed by prominent and active figures in their fields. The articles cover a wide range of important topics such as experimental design multivariate analysis data mining hypothesis testing and statistical models

Hydro-Environmental Analysis James L. Martin, 2013-12-04 Focusing on fundamental principles Hydro Environmental Analysis Freshwater Environments presents in depth information about freshwater environments and how they are influenced by regulation It provides a holistic approach exploring the factors that impact water quality and quantity and the regulations policy and management methods that are necessary to maintain this vital resource It offers a historical viewpoint as well as an overview and foundation of the physical chemical and biological characteristics affecting the management of freshwater environments The book concentrates on broad and general concepts providing an interdisciplinary foundation The author covers the methods of measurement and classification chemical physical and biological characteristics indicators of ecological health and management and restoration He also considers common indicators of environmental health characteristics and operations of regulatory control structures applicable laws and regulations and restoration methods The text delves into rivers and streams in the first half and lakes and reservoirs in the second half Each section centers on the characteristics of those systems and methods of classification and then moves on to discuss the physical chemical and biological characteristics of each In the section on lakes and reservoirs it examines the characteristics and operations of regulatory structures and presents the methods commonly used to assess the environmental health or integrity of these water bodies It also introduces considerations for restoration and presents two unique aquatic environments wetlands and reservoir tailwaters Written from an engineering perspective the book is an ideal introduction to the aquatic and limnological sciences for students of environmental science as well as students of environmental engineering It also serves as a reference for engineers and scientists involved in the management regulation or restoration of freshwater environments

Antedependence Models for Longitudinal Data Dale L. Zimmerman, Vicente A. Núñez-Antón, 2009-08-19 The First

Book Dedicated to This Class of Longitudinal ModelsAlthough antedependence models are particularly useful for modeling longitudinal data that exhibit serial correlation few books adequately cover these models By gathering results scattered throughout the literature Antedependence Models for Longitudinal Data offers a convenient system Analysis of Incomplete Multivariate Data J.L. Schafer,1997-08-01 The last two decades have seen enormous developments in statistical methods for incomplete data The EM algorithm and its extensions multiple imputation and Markov Chain Monte Carlo provide a set of flexible and reliable tools from inference in large classes of missing data problems Yet in practical terms those developments have had surprisingly little impact on the way most data analysts handle missing values on a routine basis Analysis of Incomplete Multivariate Data helps bridge the gap between theory and practice making these missing data tools accessible to a broad audience It presents a unified Bayesian approach to the analysis of incomplete multivariate data covering datasets in which the variables are continuous categorical or both The focus is applied where necessary to help readers thoroughly understand the statistical properties of those methods and the behavior of the accompanying algorithms All techniques are illustrated with real data examples with extended discussion and practical advice All of the algorithms described in this book have been implemented by the author for general use in the statistical languages S and S Plus The software is available free of charge on the Internet

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