

Numerical Analysis for Statisticians

Second Edition

Numerical Analysis For Statisticians

R.A. Thisted



Numerical Analysis For Statisticians:

Numerical Analysis for Statisticians Kenneth Lange, 1999 Numerical analysis is the study of computation and its accuracy stability and often its implementation on a computer This book focuses on the principles of numerical analysis and is intended to equip those readers who use statistics to craft their own software and to understand the advantages and disadvantages of different numerical methods

Numerical Methods of Statistics John F. Monahan, 2011 This book explains how computer software is designed to perform the tasks required for sophisticated statistical analysis For statisticians it examines the nitty gritty computational problems behind statistical methods For mathematicians and computer scientists it looks at the application of mathematical tools to statistical problems The first half of the book offers a basic background in numerical analysis that emphasizes issues important to statisticians The next several chapters cover a broad array of statistical tools such as maximum likelihood and nonlinear regression The author also treats the application of numerical tools numerical integration and random number generation are explained in a unified manner reflecting complementary views of Monte Carlo methods Each chapter contains exercises that range from simple questions to research problems Most of the examples are accompanied by demonstration and source code available from the author's website New in this second edition are demonstrations coded in R as well as new sections on linear programming and the Nelder Mead search algorithm

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Elements of Statistical Computing R.A. Thisted, 2017-10-19 Statistics and computing share many close relationships Computing now permeates every aspect of statistics from pure description to the development of statistical theory At the same time the computational methods used in statistical work span much of computer science *Elements of Statistical Computing* covers the broad usage of computing in statistics It provides a comprehensive account of the most important computational statistics Included are discussions of numerical analysis numerical integration and smoothing The author gives special attention to floating point standards and numerical analysis iterative methods for both linear and nonlinear equations

such as Gauss Seidel method and successive over relaxation and computational methods for missing data such as the EM algorithm Also covered are new areas of interest such as the Kalman filter projection pursuit methods density estimation and other computer intensive techniques **Studyguide for Numerical Analysis for Statisticians by Kenneth Lange, Isbn 9781441959447**

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Statistics James E. Gentle,2006-04-18 Will provide a more elementary introduction to these topics than other books available Gentle is the author of two other Springer books **Studyguide for Numerical Analysis for Statisticians by**

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taken its place alongside asymptotic inference and exact techniques in the standard collection of statistical methods Computational inference is based on an approach to statistical methods that uses modern computational power to simulate distributional properties of estimators and test statistics This book describes computationally intensive statistical methods in a unified presentation emphasizing techniques such as the PDF decomposition that arise in a wide range of methods The book assumes an intermediate background in mathematics computing and applied and theoretical statistics The first part of the book consisting of a single long chapter reviews this background material while introducing computationally intensive exploratory data analysis and computational inference The six chapters in the second part of the book are on statistical computing This part describes arithmetic in digital computers and how the nature of digital computations affects algorithms used in statistical methods Building on the first chapters on numerical computations and algorithm design the following chapters cover the main areas of statistical numerical analysis that is approximation of functions numerical quadrature numerical linear algebra solution of nonlinear equations optimization and random number generation The third and fourth parts of the book cover methods of computational statistics including Monte Carlo methods randomization and cross validation the bootstrap probability density estimation and statistical learning The book includes a large number of exercises with some solutions provided in an appendix Numerical Methods of Statistics John Monahan, *The Schur Complement and Its Applications* Fuzhen Zhang,2005-03-04 This book describes the Schur complement as a rich and basic tool in mathematical research and applications and discusses many significant results that illustrate its power and fertility Coverage includes historical development basic properties eigenvalue and singular value inequalities matrix inequalities in both finite

and infinite dimensional settings closure properties and applications in statistics probability and numerical analysis
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