

Sequential Estimation

Jordan J. Louviere, David A. Hensher, Joffre D. Swait

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Sequential Estimation Malay Ghosh, Nitis Mukhopadhyay, Pranab Kumar Sen, 2011-09-09 The only comprehensive guide to the theory and practice of one oftoday s most important probabilistic techniques. The past 15 years have witnessed many significant advances insequential estimation especially in the areas of three stage and nonparametric methodology Yet until now there were no references devoted exclusively to this rapidly growing statistical field Sequential Estimation is the first single source guide to thetheory and practice of both classical and modern seguential estimation techniques including parametric and nonparametricmethods Researchers in sequential analysis will appreciate the unified logically integrated treatment of the subject as well ascoverage of important contemporary procedures not covered in moregeneral sequential analysis texts such as Shrinkage estimation Empirical and hierarchical Bayes procedures Multistage sampling and accelerated sampling procedures Time sequential estimation Sequential estimation in finite population sampling Reliability estimation and capture recapture methodologies leading to sequential tagging schemes An indispensable resource for researchers in sequential analysis Sequential Estimation is an ideal graduate level text as well Sequential statistics Z. Govindarajulu, 2004 This book contains topics that can be covered in a single semester course Only elementary proofs are provided and thus the mathematics and statistics are maintained at a basic level Only a course in each of three areas advanced calculus probability and statistical inference is assumed of the student The book has a chapter on applications to biostatistics and a supplement presenting computer programs for selected sequential procedures Identified problems are Theory and Applications of Sequential Nonparametrics Pranab Kumar provided at the end of each chapter Sen,1985-01-31 A study of sequential nonparametric methods emphasizing the unified Martingale approach to the theory with a detailed explanation of major applications including problems arising in clinical trials life testing experimentation survival analysis classical sequential analysis and other areas of applied statistics and biostatistics **Discrete Choice Methods with Simulation** Kenneth Train, 2003-01-13 Table of contents **Optimal Estimation of Dynamic Systems**, **Second Edition** John L. Crassidis, John L. Junkins, 2011-10-26 Optimal Estimation of Dynamic Systems Second Edition highlights the importance of both physical and numerical modeling in solving dynamics based estimation problems found in engineering systems Accessible to engineering students applied mathematicians and practicing engineers the text presents the central concepts and methods of optimal estimation theory and applies the methods to problems with varying degrees of analytical and numerical difficulty Different approaches are often compared to show their absolute and relative utility The authors also offer prototype algorithms to stimulate the development and proper use of efficient computer programs MATLAB codes for the examples are available on the book s website New to the Second Edition With more than 100 pages of new material this reorganized edition expands upon the best selling original to include comprehensive developments and updates It incorporates new theoretical results an entirely new chapter on advanced sequential state estimation and

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Louviere, David A. Hensher, Joffre D. Swait, 2000-09-28 Understanding and predicting the behaviour of decision makers when choosing among discrete goods has been one of the most fruitful areas of applied research over the last thirty years An understanding of individual consumer behaviour can lead to significant changes in product or service design pricing strategy distribution channel and communication strategy selection as well as public welfare analysis This graduate and practitioner guide first published in 2000 deals with the study and prediction of consumer choice behaviour concentrating on stated preference SP methods placing decision makers in controlled experiments that yield hypothetical choices rather than revealed preferences RP actual choices in the market It shows how SP methods can be implemented from experimental design to econometric modelling and suggests how to combine RP and SP data to get the best from each type The book also presents an update of econometric approaches to choice modelling

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