Mathematical methods of reliability theory (Probability and mathematical statistics)

Gnedenko, B. V

Mathematical Methods Of Reliability Theory Probability And Mathematical Statistics Volume 6

Ludwig Fahrmeir,Brian Francis,Robert Gilchrist,Gerhard Tutz

Mathematical Methods Of Reliability Theory Probability And Mathematical Statistics Volume 6:
Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability, Volume III Lucien M. Le Cam,Jerzy Neyman,Elizabeth L. Scott,2024-03-29 This title is part of UC Press s Voices Revived program which commemorates University of California Press s mission to seek out and cultivate the brightest minds and give them voice reach and impact Drawing on a backlist dating to 1893 Voices Revived makes high quality peer reviewed scholarship accessible once again using print on demand technology This title was originally published in 1972 Mathematical Methods of Reliability Theory Boris Vladimirovich Gnedenko,I͡U͡riĭ Konstantinovich Beli͡a͡ev,Aleksandr Dmitrievich Solov'ev,1969 First published in the Russian language under the title Matematicheskiye metody v teorii nadezhnosti Nauka Press Moscow 1965 *Analytical and Computational Methods in Probability Theory* Vladimir V. Rykov,Nozer D. Singpurwalla,Andrey M. Zubkov,2017-12-21 This book constitutes the refereed proceedings of the First International Conference on Analytical and Computational Methods in Probability Theory and its Applications ACMPT 2017 held in Moscow Russia in October 2017 The 42 full papers presented were carefully reviewed and selected from 173 submissions The conference program consisted of four main themes associated with significant contributions made by A D Soloviev These are Analytical methods in probability theory Computational methods in probability theory Asymptotical methods in probability theory the history of mathematics *Theory of Probability and Mathematical Statistics* ,1976 **Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability, Volume I** Lucien M. Le Cam,Jerzy Neyman,Elizabeth L. Scott,2023-11-15 **Stochastic Differential Equations and Applications** Avner Friedman,2014-06-20 Stochastic Differential Equations and Applications Volume 2 is an eight chapter text that focuses on the practical aspects of stochastic differential equations This volume begins with a presentation of the auxiliary results in partial differential equations that are needed in the sequel The succeeding chapters describe the behavior of the sample paths of solutions of stochastic differential equations These topics are followed by a consideration of an issue whether the paths can hit a given set with positive probability as well as the stability of paths about a given manifold and with spiraling of paths about this manifold Other chapters deal with the applications to partial equations specifically with the Dirichlet problem for degenerate elliptic equations These chapters also explore the questions of singular perturbations and the existence of fundamental solutions for degenerate parabolic equations The final chapters discuss stopping time problems stochastic games and stochastic differential games This book is intended primarily to undergraduate and graduate mathematics students Subjective Probability Models for Lifetimes Fabio Spizzichino,2001-06-28 Bayesian methods in reliability cannot be fully utilized and understood without full comprehension of the essential differences that exist between frequentist probability and subjective probability Switching from the frequentist to the subjective approach requires that some fundamental concepts be rethought and suitably redefined Subjecti **Maximum Likelihood Estimation of Functional**

Relationships Nico J.D. Nagelkerke,2012-12-06 The theory of functional relationships concerns itself with inference from models with a more complex error structure than those existing in regression models We are familiar with the bivariate linear relationship having measurement errors in both variables and the fact that the standard regression estimator of the slope underestimates the true slope One complication with inference about parameters in functional relationships is that many of the standard properties of likelihood theory do not apply at least not in the form in which they apply to e g regression models This is probably one of the reasons why these models are not adequately discussed in most general books on statistics despite their wide applicability In this monograph we will explore the properties of likelihood methods in the context of functional relationship models Full and conditional likelihood methods are both considered Possible modifications to these methods are considered when necessary Apart from exloring the theory itself emphasis shall be placed upon the derivation of useful estimators and their second moment properties No attempt is made to be mathematically rigid Proofs are usually outlined with extensive use of the Landau 0 and 0 notations It is hoped that this shall provide more insight than the inevitably lengthy proofs meeting strict standards of mathematical rigour **Applied Life Data Analysis** Wayne B. Nelson,2005-02-25 WILEY INTERSCIENCE PAPERBACK SERIES The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists Many examples drawn from the author s experience of engineering applications are used to illustrate the theoretical results which are presented in a cookbook fashion it provides an excellent practical guide to the analysis of product life data T M M Farley Special Programme of Research in Human Reproduction World Health Organization Geneva Switzerland Review in Biometrics September 1983 Now a classic Applied Life Data Analysis has been widely used by thousands of engineers and industrial statisticians to obtain information from life data on consumer industrial and military products Organized to serve practitioners this book starts with basic models and simple informative probability plots of life data Then it progresses through advanced analytical methods including maximum likelihood fitting of advanced models to life data All data analysis methods are illustrated with numerous clients applications from the author s consulting experience **Books in Series in the United States** R.R. Bowker Company, Dept. of Bibliography Staff,1978 *Optimal Sequentially Planned Decision Procedures* Norbert Schmitz,2012-12-06 Learning from experience making decisions on the basis of the available information and proceeding step by step to a desired goal are fundamental behavioural qualities of human beings Nevertheless it was not until the early 1940 s that such a statistical theory namely Sequential Analysis was created which allows us to investigate this kind of behaviour in a precise manner A Wald s famous sequential probability ratio test SPRT see example 1 8 turned out to have an enormous influence on the development of this theory On the one hand Wald s fundamental monograph Sequential Analysis

Wa is essentially centered around this test On the other hand important properties of the SPRT e g Bayes optimality minimax properties uniform optimality with respect to expected sample sizes gave rise to the development of a general statistical decision theory As a conse quence the SPRT s played a dominating role in the further development of sequential analysis and more generally in theoretical statistics *Decomposition and Invariance of Measures, and Statistical Transformation Models* Ole E Barndorff-Nielsen,Preben Blaesild,Poul S. Eriksen,2012-12-06 *Causation, Prediction, and Search* Peter Spirtes,Clark Glymour,Richard Scheines,2012-12-06 This book is intended for anyone regardless of discipline who is interested in the use of statistical methods to help obtain scientific explanations or to predict the outcomes of actions experiments or policies Much of G Udny Yule s work illustrates a vision of statistics whose goal is to investigate when and how causal influences may be reliably inferred and their comparative strengths estimated from statistical samples Yule s enterprise has been largely replaced by Ronald Fisher s conception in which there is a fundamental cleavage between experimental and non experimental inquiry and statistics is largely unable to aid in causal inference without randomized experimental trials Every now and then members of the statistical community express misgivings about this turn of events and in our view rightly so Our work represents a return to something like Yule s conception of the enterprise of theoretical statistics and its potential practical benefits If intellectual history in the 20th century had gone otherwise there might have been a discipline to which our work belongs As it happens there is not We develop material that belongs to statistics to computer science and to philosophy the combination may not be entirely satisfactory for specialists in any of these subjects We hope it is nonetheless satisfactory for its purpose **The Analysis of Directional Time Series: Applications to Wind Speed and Direction** Jens Breckling,2012-12-06 Given a series of wind speeds and directions from the port of Fremantle the aim of this monograph is to detect general weather patterns and seasonal characteristics To separate the daily land and sea breeze cycle and other short term disturbances from the general wind the series is divided into a daily and a longer term synoptic component The latter is related to the atmospheric pressure field while the former is studied in order i to isolate particular short term events such as calms storms and oscillating winds and ii to determine the land and sea breeze cycle which dominates the weather pattern for most of the year All these patterns are described in detail and are related to the synoptic component of the data Two time series models for directional data and a new measure of angular association are introduced to provide the basis for certain parts of the analysis **Nonparametric Curve Estimation from Time Series** Lazlo Györfi,Wolfgang Härdle,Pascal Sarda,Philippe Vieu,2013-12-21 Because of the sheer size and scope of the plastics industry the title Developments in Plastics Technology now covers an incredibly wide range of subjects or topics No single volume can survey the whole field in any depth and what follows is therefore a series of chapters on selected topics The topics were selected by us the editors because of their immediate relevance to the plastics industry When one considers the advancements of the plastics processing machinery in terms of its speed of operation and conciseness of control it was felt

that several chapters should be included which related to the types of control systems used and the correct usage of hydraulics The importance of using cellular rubber modified and engineering type plastics has had a major impact on the plastics industry and therefore a chapter on each of these subjects has been included The two remaining chapters are on the characterisation and behaviour of polymer structures both subjects again being of current academic or industrial interest Each of the contributions was written by a specialist in that field and to them all we the editors extend our heartfelt thanks as writing a contribution for a book such as this while doing a full time job is no easy task **A Road to Randomness in Physical Systems** Eduardo M.R.A. Engel,2012-12-06 There are many ways of introducing the concept of probability in classical i e deter ministic physics This work is concerned with one approach known as the method of arbitrary funetionJ It was put forward by Poincare in 1896 and developed by Hopf in the 1930 s The idea is the following There is always some uncertainty in our knowledge of both the initial conditions and the values of the physical constants that characterize the evolution of a physical system A probability density may be used to describe this uncertainty For many physical systems dependence on the initial density washes away with time Inthese cases the system s position eventually converges to the same random variable no matter what density is used to describe initial uncertainty Hopf s results for the method of arbitrary functions are derived and extended in a unified fashion in these lecture notes They include his work on dissipative systems subject to weak frictional forces Most prominent among the problems he considers is his carnival wheel example which is the first case where a probability distribution cannot be guessed from symmetry or other plausibility considerations but has to be derived combining the actual physics with the method of arbitrary functions Examples due to other authors such as Poincare s law of small planets Borel s billiards problem and Keller s coin tossing analysis are also studied using this framework Finally many new applications are presented Lectures on Random Voronoi Tessellations Jesper Moller,2012-12-06 Tessellations are subdivisions of d dimensional space into non overlapping cells Voronoi tessellations are produced by first considering a set of points known as nuclei in d space and then defining cells as the set of points which are closest to each nuclei A random Voronoi tessellation is produced by supposing that the location of each nuclei is determined by some random process They provide models for many natural phenomena as diverse as the growth of crystals the territories of animals the development of regional market areas and in subjects such as computational geometry and astrophysics This volume provides an introduction to random Voronoi tessellations by presenting a survey of the main known results and the directions in which research is proceeding Throughout the volume mathematical and rigorous proofs are given making this essentially a self contained account in which no background knowledge of the subject is assumed 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 thei r proposal of wr i ting the note I would like to dedicate this note to the memory of my father Eizo   Advances in GLIM and Statistical Modelling Ludwig Fahrmeir,Brian Francis,Robert Gilchrist,Gerhard Tutz,2012-12-06 This volume presents the published Proceedings of the joint meeting of GUM92 and the 7th International Workshop on Statistical Modelling held in Munich Germany from 13 to 17 July 1992 The meeting aimed to bring together researchers interested in the development and applications of generalized linear modelling in GUM and those interested in statistical modelling in its widest sense This joint meeting built upon the success of previous workshops and GUM conferences Previous GUM conferences were held in London and Lancaster and a joint GUM Conference 4th Modelling Workshop was held in Trento The Proceedings of previous GUM conferences Statistical Modelling Workshops are available as numbers 14 32 and 57 of the Springer Verlag series of Lecture Notes in Statistics Workshops have been organized in Innsbruck Perugia Vienna Toulouse and Utrecht Proceedings of the Toulouse Workshop appear as numbers 3 and 4 of volume 13 of the journal Computational Statistics and Data Analysis Much statistical modelling is carried out using GUM as is apparent from many of the papers in these Proceedings Thus the Programme Committee were also keen on encouraging papers which addressed problems which are not only of practical importance but which are also relevant to GUM or other software development The Programme Committee requested both theoretical and applied papers Thus there are papers in a wide range of practical areas such as ecology breast cancer remission and diabetes mortality banking and insurance quality control social mobility organizational behaviour

Encyclopaedia of Mathematics Michiel Hazewinkel,2012-12-06 This ENCYCLOPAEDIA OF MATHEMATICS aims to be a reference work for all parts of mathe matics It is a translation with updates and editorial comments of the Soviet Mathematical Encyclopaedia published by Soviet Encyclopaedia Publishing House in five volumes in 1977 1985 The annotated translation consists of ten volumes including a special index volume There are three kinds of articles in this ENCYCLOPAEDIA First of all there are survey type articles dealing with the various main directions in mathematics where a rather fine subdivi sion has been used The main requirement for these articles has been that they should give a reasonably complete up to date account of the current state of affairs in these areas and that they should be maximally accessible On the whole these articles should be understandable to mathematics students in their first specialization years to graduates from other mathematical areas and depending on the specific subject to specialists in other domains of science en gineers and teachers of mathematics These articles treat their material at a fairly general level and aim to give an idea of the kind of

problems techniques and concepts involved in the area in question They also contain background and motivation rather than precise statements of precise theorems with detailed definitions and technical details on how to carry out proofs and constructions The second kind of article of medium length contains more detailed concrete problems results and techniques

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