Harald Cramér

Mathematical Methods of Statistics

Probability Statistics The Harald Cram

Ulf Grenander

Probability Statistics The Harald Cram:

Markov Chains Randal Douc, Eric Moulines, Pierre Priouret, Philippe Soulier, 2018-12-11 This book covers the classical theory of Markov chains on general state spaces as well as many recent developments. The theoretical results are illustrated by simple examples many of which are taken from Markov Chain Monte Carlo methods The book is self contained while all the results are carefully and concisely proven Bibliographical notes are added at the end of each chapter to provide an overview of the literature Part I lays the foundations of the theory of Markov chain on general states space Part II covers the basic theory of irreducible Markov chains on general states space relying heavily on regeneration techniques These two parts can serve as a text on general state space applied Markov chain theory Although the choice of topics is quite different from what is usually covered where most of the emphasis is put on countable state space a graduate student should be able to read almost all these developments without any mathematical background deeperthan that needed to study countable state space very little measure theory is required Part III covers advanced topics on the theory of irreducible Markov chains The emphasis is on geometric and subgeometric convergence rates and also on computable bounds Some results appeared for a first time in a book and others are original Part IV are selected topics on Markov chains covering mostly hot recent **Probability and Statistics** Ulf Grenander,1959 Statistics for Lawyers Michael O. Finkelstein, Bruce developments Levin, 2006-04-18 Designed to introduce law students law teachers practitioners and judges to the basic ideas of mathematical probability and statistics as they have been applied in the law the book consists of sections of exposition followed by real world cases and case studies in which stastical data have played a role Readers are asked to apply the theory to the facts to calculate results a pocket calculator is sufficient and to explore legal issues raised by quantitative findings while the author's own calculations and comments are given in the back of the book. The cases and case studies reflect a broad variety of legal subjects including antidiscrimination mass torts taxation school finance identification evidence preventive detention handwriting disputes voting environmental protection antitrust and the death penalty The first edition has been used in law statistics and social science courses and in 1991 was selected by the University of Michigan Law Review as one of the important law books of the year This second edition includes many new problems reflecting current developments in the law including a new chapter on epidemiology Saddlepoint Approximations with Applications Ronald W. Butler, 2007-08-16 Modern statistical methods use complex sophisticated models that can lead to intractable computations Saddlepoint approximations can be the answer Written from the user's point of view this book explains in clear language how such approximate probability computations are made taking readers from the very beginnings to current applications The core material is presented in chapters 1 6 at an elementary mathematical level Chapters 7 9 then give a highly readable account of higher order asymptotic inference Later chapters address areas where saddlepoint methods have had substantial impact multivariate testing stochastic systems and applied probability bootstrap implementation in the transform domain and Bayesian computation and inference No previous background in the area is required Data examples from real applications demonstrate the practical value of the methods Ideal for graduate students and researchers in statistics biostatistics electrical engineering econometrics and applied mathematics this is both an entry level text and a valuable reference

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