

Regression Estimators

A Comparative Study

MARVIN H. J. GRUBER

STATISTICAL MODELING AND DECISION SCIENCE

Regression Estimators A Comparative Study Statistical Modeling And Decision Science

Hamid Reza Pourghasemi, Mauro Rossi



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Regression Estimators Marvin H. J. Gruber, 2010-06-30 Praise for the first edition Optimization Models in a Transition Economy Ivan V. Sergienko, Mikhail Mikhalevich, Ludmilla Koshlai, 2014-12-11 This book opens new avenues in understanding mathematical models within the context of a transition economy The exposition lays out the methods for combining different mathematical structures and tools to effectively build the next model that will accurately reflect real world economic processes Mathematical modeling of weather phenomena allows us to forecast certain essential weather parameters without any possibility of changing them By contrast modeling of transition economies gives us the freedom to not only predict changes in important indexes of all types of economies but also to influence them more effectively in the desired direction Simply put any economy including a transitional one can be controlled This book is useful to anyone who wants to increase profits within their business or improve the quality of their family life and the economic area they live in It is beneficial for undergraduate and graduate students specializing in the fields of Economic Informatics Economic Cybernetics Applied Mathematics and Large Information Systems as well as for professional economists and employees of state planning and statistical organizations **Linear Models** Debasis Sengupta, S. Rao Jammalamadaka, 2003 Linear Models An Integrated Approach aims to provide a clear and deep understanding of the general linear model using simple statistical ideas Elegant geometric arguments are also invoked as needed and a review of vector spaces and matrices is provided to make the treatment self contained Regenerative Stochastic Simulation Gerald S. Shedler, 1992-12-17 Simulation is a controlled statistical sampling technique that can be used to study complex stochastic systems when analytic and or numerical techniques do not suffice The focus of this book is on simulations of discrete event stochastic systems namely simulations in which stochastic state transitions occur only at an increasing sequence of random times The discussion emphasizes simulations on a finite or countably infinite state space Develops probabilistic methods for simulation of discrete event stochastic systems Emphasizes stochastic modeling and estimation procedures based on limit theorems for regenerative stochastic processes Includes engineering applications of discrete event simulation to computer communication manufacturing and transportation systems Focuses on simulations with an underlying stochastic process that can be specified as a generalized semi Markov process Unique approach to simulation with heavy emphasis on stochastic modeling Includes engineering applications for computer communication manufacturing and transportation systems **Statistical Methods in Longitudinal Research** Alexander von Eye, 2014-06-28 These edited volumes present new statistical methods in a way that bridges the gap between theoretical and applied statistics The volumes cover general problems and issues and more specific topics concerning the structuring of change the analysis of time series and the analysis of categorical longitudinal data The book targets students of development and change in a variety of fields psychology sociology anthropology education medicine psychiatry economics behavioural sciences developmental psychology ecology plant physiology and biometry with

basic training in statistics and computing

Optimization Techniques in Statistics Jagdish S. Rustagi, 2014-05-19

Statistics help guide us to optimal decisions under uncertainty A large variety of statistical problems are essentially solutions to optimization problems The mathematical techniques of optimization are fundamental to statistical theory and practice In this book Jagdish Rustagi provides full spectrum coverage of these methods ranging from classical optimization and Lagrange multipliers to numerical techniques using gradients or direct search to linear nonlinear and dynamic programming using the Kuhn Tucker conditions or the Pontryagin maximal principle Variational methods and optimization in function spaces are also discussed as are stochastic optimization in simulation including annealing methods The text features numerous applications including Finding maximum likelihood estimates Markov decision processes Programming methods used to optimize monitoring of patients in hospitals Derivation of the Neyman Pearson lemma The search for optimal designs Simulation of a steel mill Suitable as both a reference and a text this book will be of interest to advanced undergraduate or beginning graduate students in statistics operations research management and engineering sciences and related fields Most of the material can be covered in one semester by students with a basic background in probability and statistics Covers optimization from traditional methods to recent developments such as Karmarkars algorithm and simulated annealing Develops a wide range of statistical techniques in the unified context of optimization Discusses applications such as optimizing monitoring of patients and simulating steel mill operations Treats numerical methods and applications Includes exercises and references for each chapter Covers topics such as linear nonlinear and dynamic programming variational methods and stochastic optimization

Sample Size Methodology M. M. Desu, 2012-12-02

One of the most important problems in designing an experiment or a survey is sample size determination and this book presents the currently available methodology It includes both random sampling from standard probability distributions and from finite populations Also discussed is sample size determination for estimating parameters in a Bayesian setting by considering the posterior distribution of the parameter and specifying the necessary requirements The determination of the sample size is considered for ranking and selection problems as well as for the design of clinical trials Appropriate techniques for attacking the general question of sample size determination in problems of estimation tests of hypotheses selection and clinical trial design are all presented and will help the reader in formulating an appropriate problem of sample size and in obtaining the solution The book can be used as a text in a senior level or a graduate course on sample size methodology Annotated list of tables in appendix Supplemental problems at the end of book

Identification, Equivalent Models, and Computer Algebra Paul

A. Bekker, Arjen Merckens, Tom J. Wansbeek, 2014-05-10 Identification Equivalent Models and Computer Algebra provides information pertinent to computer algebra This book presents a brief discussion of the commutation matrix an operator that plays a role when derivatives have to be evaluated involving symmetric matrices Organized into eight chapters this book begins with an overview of the link between identification of a parameter and the existence of a consistent estimator and the

link between identification of a model and the rank of a Jacobian matrix This text then describes an algorithm for the determination of the exact rank of a parametrized matrix Other chapters consider the identification in the simultaneous equation model This book discusses as well the identification assessment in confirmatory factor analysis a problem related to the simultaneous equations model The final chapter deals with various computer programs that the enclosed diskette contains This book is a valuable resource for readers who are interested in computer algebra

Statistical Sciences and Data Analysis Kameo Matusita, Madan L. Puri, Takesi Hayakawa, 2020-05-18 No detailed description available for Statistical Sciences and Data Analysis

AMSTAT News, 1996

Advanced Studies in Nonlinear Dynamical Systems Dumitru Baleanu, Mustafa Bayram, Aydin Secer, 2025-05-06 This book is a compilation of select chapter from the 2023 International Conference on Nonlinear Science and Complexity It presents recent advancements discoveries and ongoing research in various facets of nonlinear science and complexity The book covers a broad scope of topics including nonlinear dynamical systems complex systems quantum sensing and mathematical approaches in biological and economic models Key subspecialties addressed include nonlinear differential equations modeling of nonlinear processes in diverse fields such as biology and economics and innovative computational techniques Each chapter contributes unique insights into its respective field providing theoretical analyses practical applications and numerical simulations to advance the understanding of complex nonlinear phenomena

Principles of Neural Model Identification, Selection and Adequacy Achilleas Zapranis, Apostolos-Paul N. Refenes, 2012-12-06 Neural networks have had considerable success in a variety of disciplines including engineering control and financial modelling However a major weakness is the lack of established procedures for testing mis specified models and the statistical significance of the various parameters which have been estimated This is particularly important in the majority of financial applications where the data generating processes are dominantly stochastic and only partially deterministic Based on the latest most significant developments in estimation theory model selection and the theory of mis specified models this volume develops neural networks into an advanced financial econometrics tool for non parametric modelling It provides the theoretical framework required and displays the efficient use of neural networks for modelling complex financial phenomena Unlike most other books in this area this one treats neural networks as statistical devices for non linear non parametric regression analysis

Analysis of Ordinal Categorical Data Alan Agresti, 2012-07-02 Statistical science s first coordinated manual of methods for analyzing ordered categorical data now fully revised and updated continues to present applications and case studies in fields as diverse as sociology public health ecology marketing and pharmacy Analysis of Ordinal Categorical Data Second Edition provides an introduction to basic descriptive and inferential methods for categorical data giving thorough coverage of new developments and recent methods Special emphasis is placed on interpretation and application of methods including an integrated comparison of the available strategies for analyzing ordinal data Practitioners of statistics in government industry particularly pharmaceutical and

academia will want this new edition Selected Water Resources Abstracts ,1989 **Statistical Modeling and Inference for Social Science** Sean Gailmard,2014-06-09 Written specifically for graduate students and practitioners beginning social science research Statistical Modeling and Inference for Social Science covers the essential statistical tools models and theories that make up the social scientist s toolkit Assuming no prior knowledge of statistics this textbook introduces students to probability theory statistical inference and statistical modeling and emphasizes the connection between statistical procedures and social science theory Sean Gailmard develops core statistical theory as a set of tools to model and assess relationships between variables the primary aim of social scientists and demonstrates the ways in which social scientists express and test substantive theoretical arguments in various models Chapter exercises guide students in applying concepts to data extending their grasp of core theoretical concepts Students will also gain the ability to create read and critique statistical applications in their fields of interest *Natural Hazards GIS-Based Spatial Modeling Using Data Mining Techniques* Hamid Reza Pourghasemi, Mauro Rossi,2018-12-13 This edited volume assesses capabilities of data mining algorithms for spatial modeling of natural hazards in different countries based on a collection of essays written by experts in the field The book is organized on different hazards including landslides flood forest fire land subsidence earthquake and gully erosion Chapters were peer reviewed by recognized scholars in the field of natural hazards research Each chapter provides an overview on the topic methods applied and discusses examples used The concepts and methods are explained at a level that allows undergraduates to understand and other readers learn through examples This edited volume is shaped and structured to provide the reader with a comprehensive overview of all covered topics It serves as a reference for researchers from different fields including land surveying remote sensing cartography GIS geophysics geology natural resources and geography It also serves as a guide for researchers students organizations and decision makers active in land use planning and hazard management Applied Bayesian Modelling Peter Congdon,2014-05-23 This book provides an accessible approach to Bayesian computing and data analysis with an emphasis on the interpretation of real data sets Following in the tradition of the successful first edition this book aims to make a wide range of statistical modeling applications accessible using tested code that can be readily adapted to the reader s own applications The second edition has been thoroughly reworked and updated to take account of advances in the field A new set of worked examples is included The novel aspect of the first edition was the coverage of statistical modeling using WinBUGS and OPENBUGS This feature continues in the new edition along with examples using R to broaden appeal and for completeness of coverage *The SAGE Handbook of Quantitative Methodology for the Social Sciences* David Kaplan,2004-06-21 Click Additional Materials for downloadable samples The 24 chapters in this Handbook span a wide range of topics presenting the latest quantitative developments in scaling theory measurement categorical data analysis multilevel models latent variable models and foundational issues Each chapter reviews the historical context for the topic and then describes current work including illustrative examples where

appropriate The level of presentation throughout the book is detailed enough to convey genuine understanding without overwhelming the reader with technical material Ample references are given for readers who wish to pursue topics in more detail The book will appeal to both researchers who wish to update their knowledge of specific quantitative methods and students who wish to have an integrated survey of state of the art quantitative methods Roger E Millsap Arizona State University This handbook discusses important methodological tools and topics in quantitative methodology in easy to understand language It is an exhaustive review of past and recent advances in each topic combined with a detailed discussion of examples and graphical illustrations It will be an essential reference for social science researchers as an introduction to methods and quantitative concepts of great use Irini Moustaki London School of Economics U K David Kaplan and SAGE Publications are to be congratulated on the development of a new handbook on quantitative methods for the social sciences The Handbook is more than a set of methodologies it is a journey This methodological journey allows the reader to experience scaling tests and measurement and statistical methodologies applied to categorical multilevel and latent variables The journey concludes with a number of philosophical issues of interest to researchers in the social sciences The new Handbook is a must purchase Neil H Timm University of Pittsburgh The SAGE Handbook of Quantitative Methodology for the Social Sciences is the definitive reference for teachers students and researchers of quantitative methods in the social sciences as it provides a comprehensive overview of the major techniques used in the field The contributors top methodologists and researchers have written about their areas of expertise in ways that convey the utility of their respective techniques but where appropriate they also offer a fair critique of these techniques Relevance to real world problems in the social sciences is an essential ingredient of each chapter and makes this an invaluable resource The handbook is divided into six sections Scaling Testing and Measurement Models for Categorical Data Models for Multilevel Data Models for Latent Variables Foundational Issues These sections comprising twenty four chapters address topics in scaling and measurement advances in statistical modeling methodologies and broad philosophical themes and foundational issues that transcend many of the quantitative methodologies covered in the book The Handbook is indispensable to the teaching study and research of quantitative methods and will enable readers to develop a level of understanding of statistical techniques commensurate with the most recent state of the art theoretical developments in the field It provides the foundations for quantitative research with cutting edge insights on the effectiveness of each method depending on the data and distinct research situation

Statistics in Precision Health Yichuan Zhao, Ding-Geng Chen, 2024-07-09 This book discusses statistical methods and their innovative applications in precision health It serves as a valuable resource to foster the development of this growing field within the context of the big data era The chapters cover a wide range of topics including foundational principles statistical theories new procedures advanced methods and practical applications in precision medicine Particular attention is devoted to the interplay between precision health big data and mobile health research while also exploring precision medicine s role

in clinical trials electronic health record data analysis survival analysis and genomic studies Targeted at data scientists statisticians graduate students and researchers in academia industry and government this book offers insights into the latest advances in personalized medicine using advanced statistical techniques

Environmental Assessment on Energy and Sustainability by Data Envelopment Analysis Toshiyuki Sueyoshi, Mika Goto, 2018-01-29 Introduces a bold new model for energy industry pollution prevention and sustainable growth Balancing industrial pollution prevention with economic growth is one of the knottiest problems faced by industry today This book introduces a novel approach to using data envelopment analysis DEA as a powerful tool for achieving that balance in the energy industries the world's largest producers of greenhouse gases It describes a rigorous framework that integrates elements of the social sciences corporate strategy regional economics energy economics and environmental policy and delivers a methodology and a set of strategies for promoting green innovation while solving key managerial challenges to greenhouse gas reduction and business growth In writing this book the authors have drawn upon their pioneering work and considerable experience in the field to develop an unconventional holistic approach to using DEA to assess key aspects of sustainability development The book is divided into two sections the first of which lays out a conventional framework of DEA as the basis for new research directions In the second section the authors delve into conceptual and methodological extensions of conventional DEA for solving problems of environmental assessment in all contemporary energy industry sectors Introduces a powerful new approach to using DEA to achieve pollution prevention sustainability and business growth Covers the fundamentals of DEA including theory statistical models and practical issues of conventional applications of DEA Explores new statistical modeling strategies and explores their economic and business implications Examines applications of DEA to environmental analysis across the complete range of energy industries including coal petroleum shale gas nuclear energy renewables and more Summarizes important studies and nearly 800 peer reviewed articles on energy the environment and sustainability Environmental Assessment on Energy and Sustainability by Data Envelopment Analysis is must reading for researchers academics graduate students and practitioners in the energy industries as well as government officials and policymakers tasked with regulating the environmental impacts of industrial pollution

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