

Springer Series in Statistics

**Kung-Sik Chan
Howell Tong**

Chaos: A Statistical Perspective



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Chaos A Statistical Perspective Springer Series In Statistics

Kung-Sik Chan, Howell Tong



Chaos A Statistical Perspective Springer Series In Statistics:

Chaos: A Statistical Perspective Kung-Sik Chan, Howell Tong, 2001-08-09 This book discusses dynamical systems that are typically driven by stochastic dynamic noise It is written by two statisticians essentially for the statistically inclined readers It covers many of the contributions made by the statisticians in the past twenty years or so towards our understanding of estimation the Lyapunov like index the nonparametric regression and many others many of which are motivated by their dynamical system counterparts but have now acquired a distinct statistical flavor **Chaos** Kung-Sik Chan, Howell Tong, 2014-01-15 *Time Series Analysis: Methods and Applications* Tata Subba Rao, Suhasini Subba Rao, C.R. Rao, 2012-06-26 Handbook of Statistics is a series of self contained reference books Each volume is devoted to a particular topic in statistics with volume 30 dealing with time series *Sample Survey Theory* Paul Knottnerus, 2012-11-12 This volume deals primarily with the classical question of how to draw conclusions about the population mean of a variable given a sample with observations on that variable Another classical question is how to use prior knowledge of an economic or definitional relationship between the population means of several variables provided that the variables are observed in a sample The present volume is a compilation of two discussion papers and some additional notes on these two basic questions The discussion papers and notes were prepared for a 15 hour course at Statistics Netherlands in Voorburg in February 2000 The first discussion paper is entitled A Memoir on Sampling and ρ the Generalized Intrasample Correlation Coefficient 1999 It describes a new approach to the problem of unequal probability sampling The second discussion paper The General Restriction Estimator 2000 deals with the problem of how to find constrained estimators that obey a given set of restrictions imposed on the parameters to be estimated Parts I and II of the volume provide a novel and systematic treatment of sampling theory considered from the angle of the sampling autocorrelation coefficient ρ The same concept plays an important role in the analysis of time series Although this concept is also well known in sampling theory for instance in cluster sampling and systematic sampling generalizations of ρ for an arbitrary sampling design are to my knowledge not readily found in the literature **Bayesian Survival Analysis** Joseph G. Ibrahim, Ming-Hui Chen, Debajyoti Sinha, 2001-06-26 Survival analysis arises in many fields of study including medicine biology engineering public health epidemiology and economics This book provides a comprehensive treatment of Bayesian survival analysis It presents a balance between theory and applications and for each class of models discussed detailed examples and analyses from case studies are presented whenever possible The applications are all from the health sciences including cancer AIDS and the environment **Correlated Data Analysis: Modeling, Analytics, and Applications** Xue-Kun Song, Peter X. -K. Song, 2007-07-27 This book covers recent developments in correlated data analysis It utilizes the class of dispersion models as marginal components in the formulation of joint models for correlated data This enables the book to cover a broader range of data types than the traditional generalized linear models The reader is provided with a systematic treatment for the topic of estimating functions and both generalized

estimating equations GEE and quadratic inference functions QIF are studied as special cases In addition to the discussions on marginal models and mixed effects models this book covers new topics on joint regression analysis based on Gaussian copulas *Unified Methods for Censored Longitudinal Data and Causality* Mark J. van der Laan, James M Robins, 2012-11-12

During the last decades there has been an explosion in computation and information technology This development comes with an expansion of complex observational studies and clinical trials in a variety of fields such as medicine biology epidemiology sociology and economics among many others which involve collection of large amounts of data on subjects or organisms over time The goal of such studies can be formulated as estimation of a finite dimensional parameter of the population distribution corresponding to the observed time dependent process Such estimation problems arise in survival analysis causal inference and regression analysis This book provides a fundamental statistical framework for the analysis of complex longitudinal data It provides the first comprehensive description of optimal estimation techniques based on time dependent data structures subject to informative censoring and treatment assignment in so called semiparametric models Semiparametric models are particularly attractive since they allow the presence of large unmodeled nuisance parameters These techniques include estimation of regression parameters in the familiar multivariate generalized linear regression and multiplicative intensity models They go beyond standard statistical approaches by incorporating all the observed data to allow for informative censoring to obtain maximal efficiency and by developing estimators of causal effects It can be used to teach masters and Ph D students in biostatistics and statistics and is suitable for researchers in statistics with a strong interest in the analysis of complex longitudinal data **Elements of Multivariate Time Series Analysis** Gregory C. Reinsel, 2003-10-31 Now available in paperback this book introduces basic concepts and methods useful in the analysis and modeling of multivariate time series data It concentrates on the time domain analysis of multivariate time series and assumes univariate time series analysis while covering basic topics such as stationary processes and their covariance matrix structure vector AR MA and ARMA models forecasting least squares and maximum likelihood estimation for ARMA models associated likelihood ratio testing procedures Permutation Methods Paul W. Mielke, Kenneth J. Berry, 2007-07-29 Most commonly used parametric and permutation statistical tests such as the matched pairs t test and analysis of variance are based on non metric squared distance functions that have very poor robustness characteristics This second edition places increased emphasis on the use of alternative permutation statistical tests based on metric Euclidean distance functions that have excellent robustness characteristics These alternative permutation techniques provide many powerful multivariate tests including multivariate multiple regression analyses In addition to permutation techniques described in the first edition this second edition also contains various new permutation statistical methods and studies that include resampling multiple contingency table analyses analysis concerns involving log linear models with small samples an exact discrete analog of Fisher's continuous method for combining P values that arise from small data sets multiple dichotomous response analyses

problems regarding Fisher's Z transformation for correlation analyses and multivariate similarity comparisons between corresponding multiple categories of two samples

Model-based Geostatistics Peter Diggle, Paulo Justiniano Ribeiro, 2007-05-26 This volume is the first book length treatment of model based geostatistics The text is expository emphasizing statistical methods and applications rather than the underlying mathematical theory Analyses of datasets from a range of scientific contexts feature prominently and simulations are used to illustrate theoretical results Readers can reproduce most of the computational results in the book by using the authors software package geoR whose usage is illustrated in a computation section at the end of each chapter The book assumes a working knowledge of classical and Bayesian methods of inference linear models and generalized linear models

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