

Constrained Statistical Inference

Order, Inequality, and Shape Constraints



Mervyn J. Shipman
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Constrained Statistical Inference Order Inequality And Shape Constraints

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Constrained Statistical Inference Mervyn J. Silvapulle, Pranab Kumar Sen, 2011-09-15 An up to date approach to understanding statistical inference Statistical inference is finding useful applications in numerous fields from sociology and econometrics to biostatistics This volume enables professionals in these and related fields to master the concepts of statistical inference under inequality constraints and to apply the theory to problems in a variety of areas *Constrained Statistical Inference Order Inequality and Shape Constraints* provides a unified and up to date treatment of the methodology It clearly illustrates concepts with practical examples from a variety of fields focusing on sociology econometrics and biostatistics The authors also discuss a broad range of other inequality constrained inference problems that do not fit well in the contemplated unified framework providing a meaningful way for readers to comprehend methodological resolutions Chapter coverage includes Population means and isotonic regression Inequality constrained tests on normal means Tests in general parametric models Likelihood and alternatives Analysis of categorical data Inference on monotone density function unimodal density function shape constraints and DMRL functions Bayesian perspectives including Stein s Paradox shrinkage estimation and decision theory

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Migrations: Interdisciplinary Perspectives Michi Messer, Renee Schroeder, Ruth Wodak, 2012-05-26 This volume covers the most important contributions to and discussions at the international symposium *Migrations Interdisciplinary Perspectives* 1 3 July University of Vienna organised by Renee Schroeder and Ruth Wodak which

was dedicated to the multiple interdisciplinary dimensions of migrations both from the viewpoints of the Social Sciences and Humanities as well as from the manifold perspectives of the Natural Sciences The book is organized along the following dimensions Urban Development and Migration Peer Relations in Immigrant Adolescents Methodological Challenges and Key Findings Migration Identity and Belonging Migration in and Ego Documents Debating Migration Fundamentals of Diffusion and Spread in the Natural Sciences and beyond Media Representations of Migrants and Migration Migration and the Genes

Informative Hypotheses Herbert Hoijtink,2011-10-26 When scientists formulate their theories expectations and hypotheses they often use statements like I expect mean A to be bigger than means B and C I expect that the relation between Y and both X1 and X2 is positive and I expect the relation between Y and X1 to be stronger than the relation between Y and X2 Stated otherwise they formulate their expectations in terms of inequality constraints among the parameters in which they are interested that is they formulate Informative Hypotheses There is currently a sound theoretical foundation for the evaluation of informative hypotheses using Bayes factors p values and the generalized order restricted information criterion Furthermore software that is often free is available to enable researchers to evaluate the informative hypotheses using their own data The road is open to challenge the dominance of the null hypothesis for contemporary research in behavioral social and other sciences

Small Sample Size Solutions Rens van de Schoot,Milica Miočević,2020-02-13 Researchers often have difficulties collecting enough data to test their hypotheses either because target groups are small or hard to access or because data collection entails prohibitive costs Such obstacles may result in data sets that are too small for the complexity of the statistical model needed to answer the research question This unique book provides guidelines and tools for implementing solutions to issues that arise in small sample research Each chapter illustrates statistical methods that allow researchers to apply the optimal statistical model for their research question when the sample is too small This essential book will enable social and behavioral science researchers to test their hypotheses even when the statistical model required for answering their research question is too complex for the sample sizes they can collect The statistical models in the book range from the estimation of a population mean to models with latent variables and nested observations and solutions include both classical and Bayesian methods All proposed solutions are described in steps researchers can implement with their own data and are accompanied with annotated syntax in R The methods described in this book will be useful for researchers across the social and behavioral sciences ranging from medical sciences and epidemiology to psychology marketing and economics

Current Topics in the Theory and Application of Latent Variable Models Michael C. Edwards,Robert C. MacCallum,2012-12-12 This book presents recent developments in the theory and application of latent variable models LVMs by some of the most prominent researchers in the field Topics covered involve a range of LVM frameworks including item response theory structural equation modeling factor analysis and latent curve modeling as well as various non standard data structures and innovative applications The book is divided into two sections

although several chapters cross these content boundaries Part one focuses on complexities which involve the adaptation of latent variables models in research problems where real world conditions do not match conventional assumptions Chapters in this section cover issues such as analysis of dyadic data and complex survey data as well as analysis of categorical variables Part two of the book focuses on drawing real world meaning from results obtained in LVMs In this section there are chapters examining issues involving assessment of model fit the nature of uncertainty in parameter estimates inferences and the nature of latent variables and individual differences This book appeals to researchers and graduate students interested in the theory and application of latent variable models As such it serves as a supplementary reading in graduate level courses on latent variable models Prerequisites include basic knowledge of latent variable models

Handbook of Item Response Theory Wim J. van der Linden, 2018-02-19 Drawing on the work of 75 internationally acclaimed experts in the field Handbook of Item Response Theory Three Volume Set presents all major item response models classical and modern statistical tools used in item response theory IRT and major areas of applications of IRT in educational and psychological testing medical diagnosis of patient reported outcomes and marketing research It also covers CRAN packages WinBUGS Bilog MG Multilog Parscale IRTPRO Mplus GLLAMM Latent Gold and numerous other software tools A full update of editor Wim J van der Linden and Ronald K Hambleton's classic Handbook of Modern Item Response Theory this handbook has been expanded from 28 chapters to 85 chapters in three volumes The three volumes are thoroughly edited and cross referenced with uniform notation format and pedagogical principles across all chapters Each chapter is self contained and deals with the latest developments in IRT

Encyclopedia of Statistical Sciences, Volume 11, 2005-12-16 ENCYCLOPEDIA OF STATISTICAL SCIENCES

Flowgraph Models for Multistate Time-to-Event Data Aparna V. Huzurbazar, 2005 Publisher Description

Biostatistics George G. Woodworth, 2004-09-06 An essential introductory text linking traditional biostatistics with bayesian methods In recent years Bayesian methods have seen an explosion of interest with applications in fields including biochemistry ecology medicine oncology pharmacology and public health As an interpretive system integrating data with observation the Bayesian approach provides a nuanced yet mathematically rigorous means of conceptualizing biomedical statistics from diagnostic tests to DNA evidence Biostatistics A Bayesian Introduction offers a pioneering approach by presenting the foundations of biostatistics through the Bayesian lens Using easily understood classic Dutch Book thought experiments to derive subjective probability from a simple principle of rationality the book connects statistical science with scientific reasoning The author shows how to compute interpret and report Bayesian statistical analyses in practice and illustrates how to reinterpret traditional statistical reporting such as confidence intervals margins of error and one sided p values in Bayesian terms Topics covered include Probability and subjective probability Distributions and descriptive statistics Continuous probability distributions Comparing rates and means Linear models and statistical adjustment Logistic regression and adjusted odds ratios Survival analysis Hierarchical models and meta analysis Decision

theory and sample size determination The book includes extensive problem sets and references in each chapter as well as complete instructions on computer analysis with the versatile SAS and WinBUGS software packages as well as the Excel spreadsheet program For professionals and students Biostatistics A Bayesian Introduction offers an unique real world entry point into a remarkable alternative method of interpreting statistical data

Loss Models Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot, 2004-08-24 Revised updated and even more useful to students teachers and practicing professionals The First Edition of Loss Models was deemed worthy of classical status by the Journal of the International Statistical Institute While retaining its predecessor s thorough treatment of the concepts and methods of analyzing contingent events this powerful Second Edition is updated and expanded to offer even more complete and flexible coverage of risk theory loss distributions and survival models Beginning with a framework for model building and a description of frequency and severity loss data typically available it shows readers how to combine frequency severity and loss models to build aggregate loss models and credibility based pricing models and how to analyze loss over multiple time periods Important features of this new edition include Thorough preparation for relevant parts of preliminary examinations of the Society of Actuaries SOA and Casualty Actuarial Society CAS Exercises based on past SOA and CAS exams Examples using actual insurance data Practical treatment of modern credibility theory Data files and more from an ftp site Loss Models Second Edition is an important resource providing a comprehensive practically motivated toolkit and an excellent reference for actuaries preparing for SOA and CAS preliminary examinations students in actuarial science who need to understand loss and risk models and practicing professionals involved in loss modeling

Essays on Partial Identification Inference and Moment Selection Ivan Alexis Canay, 2008 Journal of the Royal Statistical Society , 2006 **Journal of the American Statistical Association** , 2009 Markov Processes and Applications Etienne Pardoux, 2008 Features include Monte Carlo Method discrete time Markov chains Poisson processes and continuous time jump Markov Processes diffusion processes mathematical finance and stochastic calculus

Uncertainty Analysis with High Dimensional Dependence Modelling Dorota Kurowicka, Roger M. Cooke, 2006-03-31 This text provides both the mathematical foundations and practical applications in this rapidly expanding area including an up to date comprehensive overview of the foundations and applications of uncertainty analysis all the key topics including uncertainty elicitation dependence modelling sensitivity analysis and probabilistic inversion numerous worked examples and applications workbook problems enabling use for teaching software support for the examples using UNICORN a Windows based uncertainty modelling package developed by the authors and a website featuring a version of the UNICORN software tailored specifically for the book as well as computer programs and data sets to support the examples

Decision Theory Giovanni Parmigiani, Lurdes Inoue, 2009-05-26 Decision theory provides a formal framework for making logical choices in the face of uncertainty Given a set of alternatives a set of consequences and a correspondence between those sets decision theory offers conceptually simple procedures for choice

This book presents an overview of the fundamental concepts and outcomes of rational decision making under uncertainty highlighting the implications for statistical practice The authors have developed a series of self contained chapters focusing on bridging the gaps between the different fields that have contributed to rational decision making and presenting ideas in a unified framework and notation while respecting and highlighting the different and sometimes conflicting perspectives This book Provides a rich collection of techniques and procedures Discusses the foundational aspects and modern day practice Links foundations to practical applications in biostatistics computer science engineering and economics Presents different perspectives and controversies to encourage readers to form their own opinion of decision making and statistics Decision Theory is fundamental to all scientific disciplines including biostatistics computer science economics and engineering Anyone interested in the whys and wherefores of statistical science will find much to enjoy in this book **The British National Bibliography** Arthur James Wells,2007

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