

Cambridge Series in Statistical and Probabilistic Mathematics



Asymptotic Statistics

A.W. van der Vaart

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Asymptotic Statistics A. W. van der Vaart, 2000-06-19 This book is an introduction to the field of asymptotic statistics The treatment is both practical and mathematically rigorous In addition to most of the standard topics of an asymptotics course including likelihood inference M estimation the theory of asymptotic efficiency U statistics and rank procedures the book also presents recent research topics such as semiparametric models the bootstrap and empirical processes and their applications The topics are organized from the central idea of approximation by limit experiments which gives the book one of its unifying themes This entails mainly the local approximation of the classical i i d set up with smooth parameters by location experiments involving a single normally distributed observation Thus even the standard subjects of asymptotic statistics are presented in a novel way Suitable as a graduate or Master s level statistics text this book will also give researchers an overview of research in asymptotic statistics

Bayesian Nonparametric Statistics Ismaël Castillo, 2024-11-18 This up to date overview of Bayesian nonparametric statistics provides both an introduction to the field and coverage of recent research topics including deep neural networks high dimensional models and multiple testing Bernstein von Mises theorems and variational Bayes approximations many of which have previously only been accessible through research articles Although Bayesian posterior distributions are widely applied in astrophysics inverse problems genomics machine learning and elsewhere their theory is still only partially understood especially in complex settings such as nonparametric or semiparametric models Here the available theory on the frequentist analysis of posterior distributions is outlined in terms of convergence rates limiting shape results and uncertainty quantification Based on lecture notes for a course given at the St Flour summer school in 2023 the book is aimed at researchers and graduate students in statistics and probability **Heavy**

Tailed Functional Time Series Thomas Meinguet, 2010-08 The goal of this thesis is to treat the temporal tail dependence and the cross sectional tail dependence of heavy tailed functional time series Functional time series are aimed at modelling spatio temporal phenomena for instance rain temperature pollution on a given geographical area with temporally dependent observations Heavy tails mean that the series can exhibit much higher spikes than with Gaussian distributions for instance In such cases second moments cannot be assumed to exist violating the basic assumption in standard functional data analysis based on the sequence of autocovariance operators As for random variables regular variation provides the mathematical backbone for a coherent theory of extreme values The main tools introduced in this thesis for a regularly varying functional time series are its tail process and its spectral process These objects capture all the aspects of the probability distribution of extreme values jointly over time and space The development of the tail and spectral process for heavy tailed functional time series is followed by three theoretical applications The first application is a characterization of a variety of indices and objects describing the extremal behavior of the series the extremal index tail dependence coefficients the extremogram and the point process of extremes The second is the computation of an explicit expression of the tail and spectral processes for

heavy tailed linear functional time series The third and final application is the introduction and the study of a model for the spatio temporal dependence for functional time series called maxima of moving maxima of continuous functions CM3 processes with the development of an estimation method Principles of Signal Detection and Parameter Estimation Bernard C. Levy, 2008-07-07 This textbook provides a comprehensive and current understanding of signal detection and estimation including problems and solutions for each chapter Signal detection plays an important role in fields such as radar sonar digital communications image processing and failure detection The book explores both Gaussian detection and detection of Markov chains presenting a unified treatment of coding and modulation topics Addresses asymptotic of tests with the theory of large deviations and robust detection This text is appropriate for students of Electrical Engineering in graduate courses in Signal Detection and Estimation Lectures on the Nearest Neighbor Method Gérard Biau, Luc Devroye, 2015-12-08 This text presents a wide ranging and rigorous overview of nearest neighbor methods one of the most important paradigms in machine learning Now in one self contained volume this book systematically covers key statistical probabilistic combinatorial and geometric ideas for understanding analyzing and developing nearest neighbor methods G rard Biau is a professor at Universit Pierre et Marie Curie Paris Luc Devroye is a professor at the School of Computer Science at McGill University Montreal The Energy of Data and Distance Correlation Gábor J. Székely, Maria L. Rizzo, 2023-02-15 Energy distance is a statistical distance between the distributions of random vectors which characterizes equality of distributions The name energy derives from Newton s gravitational potential energy and there is an elegant relation to the notion of potential energy between statistical observations Energy statistics are functions of distances between statistical observations in metric spaces The authors hope this book will spark the interest of most statisticians who so far have not explored E statistics and would like to apply these new methods using R The Energy of Data and Distance Correlation is intended for teachers and students looking for dedicated material on energy statistics but can serve as a supplement to a wide range of courses and areas such as Monte Carlo methods U statistics or V statistics measures of multivariate dependence goodness of fit tests nonparametric methods and distance based methods E statistics provides powerful methods to deal with problems in multivariate inference and analysis Methods are implemented in R and readers can immediately apply them using the freely available energy package for R The proposed book will provide an overview of the existing state of the art in development of energy statistics and an overview of applications Background and literature review is valuable for anyone considering further research or application in energy statistics Estimation and Testing Under Sparsity Sara van de Geer, 2016-06-28 Taking the Lasso method as its starting point this book describes the main ingredients needed to study general loss functions and sparsity inducing regularizers It also provides a semi parametric approach to establishing confidence intervals and tests Sparsity inducing methods have proven to be very useful in the analysis of high dimensional data Examples include the Lasso and group Lasso methods and the least squares method with

other norm penalties such as the nuclear norm The illustrations provided include generalized linear models density estimation matrix completion and sparse principal components Each chapter ends with a problem section The book can be used as a textbook for a graduate or PhD course

Data Assimilation Kody Law, Andrew Stuart, Konstantinos Zygalakis, 2015-09-05 This book provides a systematic treatment of the mathematical underpinnings of work in data assimilation covering both theoretical and computational approaches Specifically the authors develop a unified mathematical framework in which a Bayesian formulation of the problem provides the bedrock for the derivation development and analysis of algorithms the many examples used in the text together with the algorithms which are introduced and discussed are all illustrated by the MATLAB software detailed in the book and made freely available online The book is organized into nine chapters the first contains a brief introduction to the mathematical tools around which the material is organized the next four are concerned with discrete time dynamical systems and discrete time data the last four are concerned with continuous time dynamical systems and continuous time data and are organized analogously to the corresponding discrete time chapters This book is aimed at mathematical researchers interested in a systematic development of this interdisciplinary field and at researchers from the geosciences and a variety of other scientific fields who use tools from data assimilation to combine data with time dependent models The numerous examples and illustrations make understanding of the theoretical underpinnings of data assimilation accessible Furthermore the examples exercises and MATLAB software make the book suitable for students in applied mathematics either through a lecture course or through self study

Rank and Pseudo-Rank Procedures for Independent Observations in Factorial Designs Edgar Brunner, Arne C. Bathke, Frank Konietschke, 2019-07-15 This book explains how to analyze independent data from factorial designs without having to make restrictive assumptions such as normality of the data or equal variances The general approach also allows for ordinal and even dichotomous data The underlying effect size is the nonparametric relative effect which has a simple and intuitive probability interpretation The data analysis is presented as comprehensively as possible including appropriate descriptive statistics which follow a nonparametric paradigm as well as corresponding inferential methods using hypothesis tests and confidence intervals based on pseudo ranks Offering clear explanations an overview of the modern rank and pseudo rank based inference methodology and numerous illustrations with real data examples as well as the necessary R SAS code to run the statistical analyses this book is a valuable resource for statisticians and practitioners alike

Probability and Mathematical Statistics, 2002

Optimal Invariant Similar Tests for Instrumental Variables Regression Donald W. K. Andrews, Marcelo Moreira, James H. Stock, 2004 This paper considers tests of the parameter on endogenous variables in an instrumental variables regression model The focus is on determining tests that have certain optimal power properties We start by considering a model with normally distributed errors and known error covariance matrix We consider tests that are similar and satisfy a natural rotational invariance condition We determine tests that maximize weighted average power WAP for

arbitrary weight functions among invariant similar tests Such tests include point optimal PO invariant similar tests The results yield the power envelope for invariant similar tests This allows one to assess and compare the power properties of existing tests such as the Anderson Rubin Lagrange multiplier LM and conditional likelihood ratio CLR tests and new optimal WAP and PO invariant similar tests We find that the CLR test is quite close to being uniformly most powerful invariant among a class of two sided tests A new unconditional test P also is found to have this property For one sided alternatives no test achieves the invariant power envelope but a new test the one sided CLR test is found to be fairly close The finite sample results of the paper are extended to the case of unknown error covariance matrix and possibly non normal errors via weak instrument asymptotics Strong instrument asymptotic results also are provided because we seek tests that perform well under both weak and

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Quantitative Social Science: Data analysis I Jacqueline L. Scott,Yu Xie,2005 This selection of key articles on the statistical approach focuses on the advances and uses of quantitative research to address substantive issues in the social sciences Moving beyond the unhelpful polarity of quantitative and qualitative the editors cover an impressive range of topics and pull together the ideas and practice of a rich and varied range of quantitative social scientists **Encyclopedia of Measurement and Statistics** Neil J. Salkind,2007 Publisher Description

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