

COMPUTER INTENSIVE STATISTICAL METHODS

VALIDATION
MODEL SELECTION
AND BOOTSTRAP

J.S. Urban Hjorth



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A CHAPMAN & HALL BOOK

Computer Intensive Statistical Methods

Wolfgang Härdle, Léopold Simar



Computer Intensive Statistical Methods:

Computer Intensive Methods in Statistics Silvelyn Zwanzig, Behrang Mahjani, 2019-11-27 This textbook gives an overview of statistical methods that have been developed during the last years due to increasing computer use including random number generators Monte Carlo methods Markov Chain Monte Carlo MCMC methods Bootstrap EM algorithms SIMEX variable selection density estimators kernel estimators orthogonal and local polynomial estimators wavelet estimators splines and model assessment Computer Intensive Methods in Statistics is written for students at graduate level but can also be used by practitioners Features Presents the main ideas of computer intensive statistical methods Gives the algorithms for all the methods Uses various plots and illustrations for explaining the main ideas Features the theoretical backgrounds of the main methods Includes R codes for the methods and examples Silvelyn Zwanzig is an Associate Professor for Mathematical Statistics at Uppsala University She studied Mathematics at the Humboldt University in Berlin Before coming to Sweden she was Assistant Professor at the University of Hamburg in Germany She received her Ph D in Mathematics at the Academy of Sciences of the GDR Since 1991 she has taught Statistics for undergraduate and graduate students Her research interests have moved from theoretical statistics to computer intensive statistics Behrang Mahjani is a postdoctoral fellow with a Ph D in Scientific Computing with a focus on Computational Statistics from Uppsala University Sweden He joined the Seaver Autism Center for Research and Treatment at the Icahn School of Medicine at Mount Sinai New York in September 2017 and was formerly a postdoctoral fellow at the Karolinska Institutet Stockholm Sweden His research is focused on solving large scale problems through statistical and computational methods

Computer-intensive Statistical Methods Stanford University. Division of Biostatistics, Bradley Efron, Robert Tibshirani, 1995 **Computer Intensive Statistical Methods** J. S. Urban. Hjorth, 2017-10-19 This book focuses on computer intensive statistical methods such as validation model selection and bootstrap that help overcome obstacles that could not be previously solved by methods such as regression and time series modelling in the areas of economics meteorology and transportation **Computer Intensive Statistical Methods for Population Genetic Models** Sing Kai Lo, 1987 *Some Applications of Computer Intensive Statistical Methods to Empirical Research in Accounting* Marthinus Laurentius Marais, 1984 **Computer Intensive Statistical Methods in Applied Sciences**, 2000 **Computationally Intensive Statistical Methods** John Sall, Ann Lehman, 1994

Introduction to Statistical Mediation Analysis David P. MacKinnon, 2012-10-02 This volume introduces the statistical methodological and conceptual aspects of mediation analysis Applications from health social and developmental psychology sociology communication exercise science and epidemiology are emphasized throughout Single mediator multilevel and longitudinal models are reviewed The author's goal is to help the reader apply mediation analysis to their own data and understand its limitations Each chapter features an overview numerous worked examples a summary and exercises with answers to the odd numbered questions The accompanying CD contains outputs described in the book from SAS SPSS

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Computing Science and Statistics. Proceedings of the Symposium on the Interface Computationally Intensive Methods in Statistics (20th) Held in Fairfax, Virginia on 20-23 April 1988 Edward J. Wegman,Donald T. Gantz,John J. Miller,INTERFACE FOUNDATION OF NORTH AMERICA INC FAIRFAX STATION VA.,1989 Contents Computer Intensive Statistical Inference Fitting Functions to Noisy Data in High Dimensions Computationally Intensive Statistical Methods Statistical Graphics Computational Aspects Of Simulated Annealing Parallel Computing Density and Function Estimation Software Tools For Statistics Artificial Intelligence Expert Systems and Statistics Numerical Methods Statistical Methods Computational

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Encyclopedia of Statistical Sciences: C, 2006 **Current Index to Statistics, Applications, Methods and Theory**, 1997 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields **Complex Data Modeling and Computationally Intensive Statistical Methods** Pietro Mantovan, Piercesare Secchi, 2016-05-01 Selected from the conference S Co 2009 Complex Data Modeling and Computationally Intensive Methods for Estimation and Prediction these 20 papers cover the latest in statistical methods and computational techniques for complex and high dimensional datasets

Computer Intensive Methods in Statistics Wolfgang Härdle, Léopold Simar, 1993-04-15 The computer has created new fields in statistic Numerical and statistical problems that were untackable five to ten years ago can now be computed even on portable personal computers A computer intensive task is for example the numerical calculation of posterior distributions in Bayesian analysis The Bootstrap and image analysis are two other fields spawned by the almost unlimited computing power It is not only the computing power through that has revolutionized statistics the graphical interactiveness on modern statistical environments has given us the possibility for deeper insight into our data On November 21 22 1991 a conference on computer Intensive Methods in Statistics has been organized at the Universite Catholique de Louvain Louvain La Neuve Belgium The organizers were Jan Beirlant Katholieke Universiteit Leuven Wolfgang Härdle Humboldt Universitat zu Berlin and Leopold Simar Universite Catholique de Louvain and Facultes Universitaires Saint Louis The meeting was the Xllth in the series of the Rencontre Franco Beige des Statisticiens Following this tradition both theoretical statistical results and practical contributions of this active field of statistical research were presented The four topics that have been treated in more detail were Bayesian Computing Interfacing Statistics and Computers Image Analysis Resampling Methods Selected and refereed papers have been edited and collected for this book 1 Bayesian Computing

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