Multivariate Bonferroni-Type Inequalities

Theory and Applications

John Tuhao Chen

Bonferroni Type Inequalities With Applications

Fred. M. Hoppe

Bonferroni Type Inequalities With Applications:

 Bonferroni-type Inequalities with Applications Janos Galambos,Italo Simonelli,1996-08-09 Bonferroni Type Inequalities with Applications presents a large variety of extensions of the methods of inclusion and exclusion Both methods for generating and methods for proof of such inequalities are discussed The inequalities are utilized for finding classical probability estimates to modern extreme value theory and combinatorial counting to random subset selection Applications are given in prime number theory growth of digits in different algorithms and in statistics such as estimates of confidence levels of simultaneous interval estimation The prerequisites include the basic concepts of probability theory and familiarity with combinatorial arguments Multivariate Bonferroni-Type Inequalities John Chen,2014-07-22 Multivariate Bonferroni Type Inequalities Theory and Applications presents a systematic account of research discoveries on multivariate Bonferroni type inequalities published in the past decade The emergence of new bounding approaches pushes the conventional definitions of optimal inequalities and demands new insights into linear and Fr chet optimality The book explores these advances in bounding techniques with corresponding innovative applications It presents the method of linear programming for multivariate bounds multivariate hybrid bounds sub Markovian bounds and bounds using Hamilton circuits The first half of the book describes basic concepts and methods in probability inequalities The author introduces the classification of univariate and multivariate bounds with optimality discusses multivariate bounds using indicator functions and explores linear programming for bivariate upper and lower bounds The second half addresses bounding results and applications of multivariate Bonferroni type inequalities The book shows how to construct new multiple testing procedures with probability upper bounds and goes beyond bivariate upper bounds by considering vectorized upper and hybrid bounds It presents an optimization algorithm for bivariate and multivariate lower bounds and covers vectorized high dimensional lower bounds with refinements such as Hamilton type circuits and sub Markovian events The book concludes with applications of probability inequalities in molecular cancer therapy big data analysis and more **Multiple Comparisons, Selection and Applications in Biometry** Fred. M. Hoppe,2021-10-01 Aims to provide in depth descriptions of the latest developments in multiple comparison methods and selection procedures while emphasizing biometry This text is published in honour of the 70th birthday of Charles W Dunnett a pioneer in statistical methodology **Probability and Statistical Models with Applications** CH. A. Charalambides,M.V. Koutras,N. Balakrishnan,2000-09-21 This monograph of carefully collected articles reviews recent developments in theoretical and applied statistical science highlights current noteworthy results and illustrates their applications and points out possible new directions to pursue With its enlightening account of statistical discoveries and its numerous figures and tables Probabili **Probability Theory and Applications** J. Galambos,Imre Kátai,2012-12-06 This volume contains twenty two original contributions by leading scientists in many important areas of probability theory and its applications The material also includes significant new results Together this collection of papers

provides a good state of the art survey of current research in the following areas inequalities limit theorems renewal theory and reliability theory characterizations of distributions infinite divisibility of polynomials of normal variables limiting distributions for order statistics stochastic processes functional equations in engineering model building and probabilistic number theory *Multivariate Bonferroni-Type Inequalities* John Chen,2019-08-30 Multivariate Bonferroni Type Inequalities Theory and Applications presents a systematic account of research discoveries on multivariate Bonferroni type inequalities published in the past decade The emergence of new bounding approaches pushes the conventional definitions of optimal inequalities and demands new insights into linear and Fr chet optimality The book explores these advances in bounding techniques with corresponding innovative applications It presents the method of linear programming for multivariate bounds multivariate hybrid bounds sub Markovian bounds and bounds using Hamilton circuits The first half of the book describes basic concepts and methods in probability inequalities The author introduces the classification of univariate and multivariate bounds with optimality discusses multivariate bounds using indicator functions and explores linear programming for bivariate upper and lower bounds The second half addresses bounding results and applications of multivariate Bonferroni type inequalities The book shows how to construct new multiple testing procedures with probability upper bounds and goes beyond bivariate upper bounds by considering vectorized upper and hybrid bounds It presents an optimization algorithm for bivariate and multivariate lower bounds and covers vectorized high dimensional lower bounds with refinements such as Hamilton type circuits and sub Markovian events The book concludes with applications of probability inequalities in molecular cancer therapy big data analysis and more **Statistics for the 21st Century** Gabor Szekely,2000-01-25 A selection of articles presented at the Eighth Lukacs Symposium held at the Bowling Green State University Ohio They discuss consistency and accuracy of the sequential bootstrap hypothesis testing geometry in multivariate analysis the classical extreme value model the analysis of cross classified data diffusion models for neural activity estimation with quadratic loss econometrics higher order asymptotics pre and post limit theorems and more *Stochastic Orders and Applications* Karl Mosler,Marco Scarsini,2012-12-06 A bibliography on stochastic orderings Was there a real need for it In a time of reference databases as the MathSci or the Science Citation Index or the Social Science Citation Index the answer seems to be negative The reason we think that this bibliog raphy might be of some use stems from the frustration that we as workers in the field have often experienced by finding similar results being discovered and proved over and over in different journals of different disciplines with different levels of mathematical so phistication and accuracy and most of the times without cross references Of course it would be very unfair to blame an economist say for not knowing a result in mathematical physics or vice versa especially when the problems and the languages are so far apart that it is often difficult to recognize the analogies even after further scrutiny We hope that collecting the references on this topic regardless of the area of application will be of some help at least to pinpoint the problem We use the term stochastic ordering in a broad sense to denote any ordering relation on a

space of probability measures Questions that can be related to the idea of stochastic orderings are as old as probability itself Think for instance of the problem of comparing two gambles in order to decide which one is more favorable **Advances in Combinatorial Methods and Applications to Probability and Statistics** N. Balakrishnan,2012-12-06 Sri Gopal Mohanty has made pioneering contributions to lattice path counting and its applications to probability and statistics This is clearly evident from his lifetime publications list and the numerous citations his publications have received over the past three decades My association with him began in 1982 when I came to McMaster Univer sity Since then I have been associated with him on many different issues at professional as well as cultural levels I have benefited greatly from him on both these grounds I have enjoyed very much being his colleague in the statistics group here at McMaster University and also as his friend While I admire him for his honesty sincerity and dedication I appreciate very much his kindness modesty and broad mindedness Aside from our common interest in mathematics and statistics we both have great love for Indian classical music and dance We have spent numerous many different subjects associated with the Indian music and hours discussing dance I still remember fondly the long drive to Amherst Massachusetts I had a few years ago with him and his wife Shantimayee and all the hearty discussions we had during that journey Combinatorics and applications of combinatorial methods in probability and statistics has become a very active and fertile area of research in the recent past Advances in Interdisciplinary Applied Discrete Mathematics Hemanshu Kaul,Henry Martyn Mulder,2010-09-21 Focuses on fields such as consensus and voting theory clustering location theory mathematical biology and optimization that have seen an upsurge of exciting works over the years using discrete models in modern applications This book discusses advances in the fields highlighting the approach of cross fertilization of ideas across disciplines **Statisticians of the Centuries** P. Crepel,C.C. Heyde,S.E. Fienberg,E. Seneta,J. Gani,2013-12-01 Statisticians of the Centuries aims to demonstrate the achievements of statistics to a broad audience and to commemorate the work of celebrated statisticians This is done through short biographies that put the statistical work in its historical and sociological context emphasizing contributions to science and society in the broadest terms rather than narrow technical achievement The discipline is treated from its earliest times and only individuals born prior to the 20th Century are included The volume arose through the initiative of the International Statistical Institute ISI the principal representative association for international statistics founded in 1885 Extensive consultations within the statistical community and with prominent members of ISI in particular led to the names of the 104 individuals who are included in the volume The biographies were contributed by 73 authors from across the world The editors are the well known statisticians Chris Heyde and Eugene Seneta Chris Heyde is Professor of Statistics at both Columbia University in New York and the Australian National University in Canberra He is also Director of the Center for Applied Probability at Columbia He has twice served as Vice President of the ISI and also as President of the ISI s Bernoulli Society Eugene Seneta is Professor of Mathematical Statistics at the University of Sydney and a Member of the ISI His historical writings focus on 19th Century

France and the Russian Empire He has taught courses on the history of probability based statistics in U S universities Both editors are Fellows of the Australian Academy of Science and have at various times been awarded the Pitman Medal of the Statistical Society of Australia for their distinguished research contributions **Foundations of Modern Probability** Olav Kallenberg,2002-01-08 The first edition of this single volume on the theory of probability has become a highly praised standard reference for many areas of probability theory Chapters from the first edition have been revised and corrected and this edition contains four new chapters New material covered includes multivariate and ratio ergodic theorems shift coupling Palm distributions Harris recurrence invariant measures and strong and weak ergodicity **Probability Models for DNA Sequence Evolution** Rick Durrett,2013-03-09 Our basic question is Given a collection of DNA sequences what underlying forces are responsible for the observed patterns of variability To approach this question we introduce and analyze a number of probability models the Wright Fisher model the coalescent the infinite alleles model and the infinite sites model We study the complications that come from nonconstant population size recombination population subdivision and three forms of natural selection directional selection balancing selection and background selection These theoretical results set the stage for the investigation of various statistical tests to detect departures from neutral evolution The final chapter studies the evolution of whole genomes by chromosomal inversions reciprocal translocations and genome duplication Throughout the book the theory is developed in close connection with data from more than 60 experimental studies from the biology literature that illustrate the use of these results This book is written for mathematicians and for biologists alike We assume no previous knowledge of concepts from biology and only a basic knowledge of probability a one semester undergraduate course and some familiarity with Markov chains and Poisson processes Rick Durrett received his Ph D in operations research from Stanford University in 1976 He taught in the UCLA mathematics department before coming to Cornell in 1985 He is the author of six books and 125 research papers and is the academic father of more than 30 Ph D students His current interests are the use of probability models in genetics and ecology and decreasing the mean and variance of his golf **Decoupling** Victor de la Peña,Evarist Giné,2012-12-06 Decoupling theory provides a general framework for analyzing problems involving dependent random variables as if they were independent It was born in the early eighties as a natural continuation of martingale theory and has acquired a life of its own due to vigorous development and wide applicability The authors provide a friendly and systematic introduction to the theory and applications of decoupling The book begins with a chapter on sums of independent random variables and vectors with maximal inequalities and sharp estimates on moments which are later used to develop and interpret decoupling inequalities Decoupling is first introduced as it applies in two specific areas randomly stopped processes boundary crossing problems and unbiased estimation U statistics and U processes where it has become a basic tool in obtaining several definitive results In particular decoupling is an essential component in the development of the asymptotic theory of U statistics and U processes The authors then proceed with the theory of decoupling

in full generality Special attention is given to comparison and interplay between martingale and decoupling theory and to applications Among other results the applications include limit theorems momemt and exponential inequalities for martingales and more general dependence structures results with biostatistical implications and moment convergence in Anscombe s theorem and Wald s equation for U statistics This book is addressed to researchers in probability and statistics and to graduate students The expositon is at the level of a second graduate probability course with a good portion of the material fit for use in a first year course Victor de la Pe a is Associate Professor of Statistics at Columbia University and is one of the more active developers of decoupling   Limit Theorems for Randomly Stopped Stochastic Processes Dmitrii S. Silvestrov,2012-12-06 Limit theorems for stochastic processes are an important part of probability theory and mathematical statistics and one model that has attracted the attention of many researchers working in the area is that of limit theorems for randomly stopped stochastic processes This volume is the first to present a state of the art overview of this field with many of the results published for the first time It covers the general conditions as well as the basic applications of the theory and it covers and demystifies the vast and technically demanding Russian literature in detail A survey of the literature and an extended bibliography of works in the area are also provided The coverage is thorough streamlined and arranged according to difficulty for use as an upper level text if required It is an essential reference for theoretical and applied researchers in the fields of probability and statistics that will contribute to the continuing extensive studies in the area andremain relevant for years to come   Annotated Readings in the History of Statistics H.A. David,A.W.F. Edwards,2013-06-29 Interest in the his tory of statistics has grown substantially in recent years and the subject is now covered by a number of excellent books S M Stigler s The History of Statistics 19S6 gives an overview up to 1900 while Anders Hald s two encyclopedic volumes A History of Probability and Statistics before 1750 and A History of Mathematical Statistics f T Om 1750 to 1930 published in 1990 and 1995 provide detailed mathematical discussion of the major contributions up to 1930 Hald s books have re moved Isaac Todhunter s A History of Probability from the pedestal which it occupied for a century and a quarter and rendered Karl Pearson s Lec ture Notes of mainly historical interest themselves Journal papers have appeared on specific topics especially in the series Studies in the History of Probability and Statistics in Biometrika and in the long sequence of papers in Archive for the History of the Exact Sciences by O Sheynin The two volumes of reprinted papers mostly from Biometrika issued in 1970 and 1977 have proved particularly valuable More recently many important papers published since 1900 have been reprinted with commentaries in the three volume Breakth T Oughs in Statistics 1992 1997 Stigler s Statistics on the Table 1999 provides illuminating vignettes In addition specialized books have appeared on particular topics such as A I Dale s A History of Inverse P T Obability 1991 1999 and R W Fare brother s Fitting Linear Relationships 199S The pioneering book on the early period F N   Mass Transportation Problems Svetlozar T. Rachev,Ludger Rüschendorf,2006-05-17 The first comprehensive account of the theory of mass transportation problems and its applications In Volume I the authors

systematically develop the theory with emphasis on the Monge Kantorovich mass transportation and the Kantorovich Rubinstein mass transshipment problems They then discuss a variety of different approaches towards solving these problems and exploit the rich interrelations to several mathematical sciences from functional analysis to probability theory and mathematical economics The second volume is devoted to applications of the above problems to topics in applied probability theory of moments and distributions with given marginals queuing theory risk theory of probability metrics and its applications to various fields among them general limit theorems for Gaussian and non Gaussian limiting laws stochastic differential equations and algorithms and rounding problems Useful to graduates and researchers in theoretical and applied probability operations research computer science and mathematical economics the prerequisites for this book are graduate level probability theory and real and functional analysis **Fundamentals of Probability: A First Course** Anirban DasGupta,2010-04-02 Probability theory is one branch of mathematics that is simultaneously deep and immediately applicable in diverse areas of human endeavor It is as fundamental as calculus Calculus explains the external world and probability theory helps predict a lot of it In addition problems in probability theory have an innate appeal and the answers are often structured and strikingly beautiful A solid background in probability theory and probability models will become increasingly more useful in the twenty rst century as dif cult new problems emerge that will require more sophisticated models and analysis Thisisa text onthe fundamentalsof thetheoryofprobabilityat anundergraduate or rst year graduate level for students in science engineering and economics The only mathematical background required is knowledge of univariate and multiva ate calculus and basic linear algebra The book covers all of the standard topics in basic probability such as combinatorial probability discrete and continuous distributions moment generating functions fundamental probability inequalities the central limit theorem and joint and conditional distributions of discrete and continuous random variables But it also has some unique features and a forwa looking feel Encyclopaedia of Mathematics Michiel Hazewinkel,2012-12-06 This is the first Supplementary volume to Kluwer s highly acclaimed Encyclopaedia of Mathematics This additional volume contains nearly 600 new entries written by experts and covers developments and topics not included in the already published 10 volume set These entries have been arranged alphabetically throughout A detailed index is included in the book This Supplementary volume enhances the existing 10 volume set Together these eleven volumes represent the most authoritative comprehensive up to date Encyclopaedia of Mathematics available *Statistical Data Analytics* Walter W. Piegorsch,2015-08-17 Statistical Data Analytics Statistical Data Analytics Foundations for Data Mining Informatics and Knowledge Discovery A comprehensive introduction to statistical methods for data mining and knowledge discovery Applications of data mining and big data increasingly take center stage in our modern knowledge driven society supported by advances in computing power automated data acquisition social media development and interactive linkable internet software This book presents a coherent technical introduction to modern statistical learning and analytics starting from the

core foundations of statistics and probability It includes an overview of probability and statistical distributions basics of data manipulation and visualization and the central components of standard statistical inferences The majority of the text extends beyond these introductory topics however to supervised learning in linear regression generalized linear models and classification analytics Finally unsupervised learning via dimension reduction cluster analysis and market basket analysis are introduced Extensive examples using actual data with sample R programming code are provided illustrating diverse informatic sources in genomics biomedicine ecological remote sensing astronomy socioeconomics marketing advertising and finance among many others Statistical Data Analytics Focuses on methods critically used in data mining and statistical informatics Coherently describes the methods at an introductory level with extensions to selected intermediate and advanced techniques Provides informative technical details for the highlighted methods Employs the open source R language as the computational vehicle along with its burgeoning collection of online packages to illustrate many of the analyses contained in the book Concludes each chapter with a range of interesting and challenging homework exercises using actual data from a variety of informatic application areas This book will appeal as a classroom or training text to intermediate and advanced undergraduates and to beginning graduate students with sufficient background in calculus and matrix algebra It will also serve as a source book on the foundations of statistical informatics and data analytics to practitioners who regularly apply statistical learning to their modern data

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Bonferroni Type Inequalities With Applications Introduction

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