Kung-Sik Chan
Howell Tong

Chaos: A Statistical Perspective

Chaos A Statistical Perspective

Howell A M Tong

Chaos A Statistical Perspective:

Chaos Kung-Sik Chan,Howell Tong,2014-01-15 *Chaos: A Statistical Perspective* Kung-Sik Chan,Howell Tong,2013-03-09 It was none other than Henri Poincare who at the turn of the last century recognised that initial value sensitivity is a fundamental source of random ness For statisticians working within the traditional statistical framework the task of critically assimilating randomness generated by a purely de terministic system often known as chaos is an intellectual challenge Like some other statisticians we have taken up this challenge and our curiosity as reporters and participants has led us to investigate beyond the earlier discoveries in the field Earlier statistical work in the area was mostly con cerned with the estimation of what is sometimes imprecisely called the fractal dimension During the different stages of our writing substantial portions of the book were used in lectures and seminars These include the DMV German Mathematical Society Seminar Program the inaugural session of lectures to the Crisis Points Project at the Peter Wall Institute of Advanced Stud ies University of British Columbia and the graduate courses on Time Series Analysis at the University of Iowa the University of Hong Kong the Lon don School of Economics and Political Science and the Chinese University of Hong Kong We have therefore benefitted greatly from the comments and suggestions of these audiences as well as from colleagues and friends We are grateful to them for their contributions Our special thanks go to Colleen Cutler Cees Diks Barbel FinkensHidt Cindy Greenwood Masakazu Shi mada Floris Takens and Qiwei Yao Strength in Numbers: The Rising of Academic Statistics Departments in the U. S. Alan Agresti,Xiao-Li Meng,2012-11-02 Statistical science as organized in formal academic departments is relatively new With a few exceptions most Statistics and Biostatistics departments have been created within the past 60 years This book consists of a set of memoirs one for each department in the U S created by the mid 1960s The memoirs describe key aspects of the department s history its founding its growth key people in its development success stories such as major research accomplishments and the occasional failure story PhD graduates who have had a significant impact its impact on statistical education and a summary of where the department stands today and its vision for the future Read here all about how departments such as at Berkeley Chicago Harvard and Stanford started and how they got to where they are today The book should also be of interests to scholars in the field of disciplinary history Nonlinear Dynamics In Human Behavior William Sulis,A Combs,1996-09-20 This book represents a selection of papers presented at the Fourth Annual Conference of the Society for Chaos Theory in Psychology and the Life Sciences held at Johns Hopkins University in Baltimore June 24 27 1995 The book reflects the Society as a whole consisting of applications of nonlinear methodology in psychophysics neurophysiology business and social science as well as applications of the nonlinear paradigm to issues arising in psychotherapy and the study of creativity Unique are contributions on the use of Boolean networks in the study of psychosis and quality of life Review articles on the appropriate use of time series methods in psychology and psychophysics provide a valuable reference **Chaos And Forecasting - Proceedings Of The Royal Society Discussion Meeting**

Howell A M Tong,1995-04-26 It is now generally recognised that very simple dynamical systems can produce apparently random behaviour In the last couple of years attention has turned to focus on the flip side of this coin random looking time series or random looking patterns in space may indeed be the result of very complicated processes or real noise but they may equally well be produced by some very simple mechanism a low dimensional attractor In either case a long term prediction will be possible only in probabilistic terms However in the very short term random systems will still be unpredictable but low dimensional chaotic ones may be predictable appearances to the contrary The Royal Society held a two day discussion meeting on topics covering diverse fields including biology economics geophysics meteorology statistics epidemiology earthquake science and many others Each topic was covered by a leading expert in the field The meeting dealt with different basic approaches to the problem of chaos and forecasting and covered applications to nonlinear forecasting of both artificially generated time series and real data from context in the above mentioned diverse fields This book marks a rather special and rare occasion on which prominent scientists from different areas converge on the same theme It forms an informative introduction to the science of chaos with special reference to real data *Simulation and Inference for Stochastic Differential Equations* Stefano M. Iacus,2009-04-27 This book covers a highly relevant and timely topic that is of wide interest especially in finance engineering and computational biology The introductory material on simulation and stochastic differential equation is very accessible and will prove popular with many readers While there are several recent texts available that cover stochastic differential equations the concentration here on inference makes this book stand out No other direct competitors are known to date With an emphasis on the practical implementation of the simulation and estimation methods presented the text will be useful to practitioners and students with minimal mathematical background What s more because of the many R programs the information here is appropriate for many mathematically well educated practitioners too **Multiple Testing Procedures with Applications to Genomics** Sandrine Dudoit,Mark J. van der Laan,2007-12-18 This book establishes the theoretical foundations of a general methodology for multiple hypothesis testing and discusses its software implementation in R and SAS These are applied to a range of problems in biomedical and genomic research including identification of differentially expressed and co expressed genes in high throughput gene expression experiments tests of association between gene expression measures and biological annotation metadata sequence analysis and genetic mapping of complex traits using single nucleotide polymorphisms The procedures are based on a test statistics joint null distribution and provide Type I error control in testing problems involving general data generating distributions null hypotheses and test statistics **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   Linear and Generalized Linear Mixed Models and Their Applications Jiming Jiang,2007-05-30 Over the past decade there has been an explosion of developments in mixed e ects models and their applications This book concentrates on two major classes of mixed e ects models linear mixed models and generalized linear mixed models with the intention of o ering an up to date account of theory and methods in the analysis of these models as well as their applications in various elds The rst two chapters are devoted to linear mixed models We classify l ear mixed models as Gaussian linear mixed models and non Gaussian linear mixed models There have been extensive studies in estimation in Gaussian mixed models as well as tests and con dence intervals On the other hand the literature on non Gaussian linear mixed models is much less extensive partially because of the di culties in inference about these models However non Gaussian linear mixed models are important because in practice one is never certain that normality holds This book o ers a systematic approach to inference about non Gaussian linear mixed models In particular it has included recently developed methods such as partially observed information iterative weighted least squares and jackknife in the context of mixed models Other new methods introduced in this book include goodness of t tests p diction intervals and mixed model selection These are of course in addition to traditional topics such as maximum likelihood and restricted maximum likelihood in Gaussian mixed models   Indirect Sampling Pierre Lavallée,2009-12-21 Following the classical sampling theory the survey statistician selects samples of people businesses or others in order to obtain the desired information Drawing the samples is usually done by randomly selecting from a list representing the target population In practice this list is often not available At best the statistician only has access to a different list indirectly related to the targeted population The example of a survey of children where the statistician only has a list of adult persons is a typical case In this case the statistician first draws a sample of adults and for each selected adult the statistician then identifies his her children The survey is done from the latter This is what is called indirect sampling When indirect sampling is used jointly with the sampling of clusters of persons families for example many complications arise for the survey statistician One of the complications relates to the computation of the estimates from the survey The production of estimates of simple totals or means can then become nightmares for the survey statistician To solve this problem the author proposes a simple solution easy to implement that is called the generalised weight share method This book is the reference on indirect sampling and the generalised weight share method It contains the different developments done by the author on these subjects The theory surrounding them is presented but also different possible applications that drive its interest The reader will find in this book the answer to questions that come inevitably when working in a context of indirect sampling   **Smoothing Spline ANOVA Models** Chong Gu,2013-03-09 Nonparametric function estimation with stochastic data otherwise known as smoothing has been

studied by several generations of statisticians Assisted by the recent availability of ample desktop and laptop computing power smoothing methods are now finding their ways into everyday data analysis by practitioners While scores of methods have proved successful for univariate smoothing ones practical in multivariate settings number far less Smoothing spline ANOVA models are a versatile family of smoothing methods derived through roughness penalties that are suitable for both univariate and multivariate problems In this book the author presents a comprehensive treatment of penalty smoothing under a unified framework Methods are developed for i regression with Gaussian and non Gaussian responses as well as with censored life time data ii density and conditional density estimation under a variety of sampling schemes and iii hazard rate estimation with censored life time data and covariates The unifying themes are the general penalized likelihood method and the construction of multivariate models with built in ANOVA decompositions Extensive discussions are devoted to model construction smoothing parameter selection computation and asymptotic convergence Most of the computational and data analytical tools discussed in the book are implemented in R an open source clone of the popular S S PLUS language Code for regression has been distributed in the R package gss freely available through the Internet on CRAN the Comprehensive R Archive Network The use of gss facilities is illustrated in the book through simulated and real data examples **Monte Carlo Methods in Bayesian Computation** Ming-Hui Chen,Qi-Man Shao,Joseph G. Ibrahim,2012-12-06 Sampling from the posterior distribution and computing posterior quanti ties of interest using Markov chain Monte Carlo MCMC samples are two major challenges involved in advanced Bayesian computation This book examines each of these issues in detail and focuses heavily on comput ing various posterior quantities of interest from a given MCMC sample Several topics are addressed including techniques for MCMC sampling Monte Carlo MC methods for estimation of posterior summaries improv ing simulation accuracy marginal posterior density estimation estimation of normalizing constants constrained parameter problems Highest Poste rior Density HPD interval calculations computation of posterior modes and posterior computations for proportional hazards models and Dirichlet process models Also extensive discussion is given for computations in volving model comparisons including both nested and nonnested models Marginal likelihood methods ratios of normalizing constants Bayes fac tors the Savage Dickey density ratio Stochastic Search Variable Selection SSVS Bayesian Model Averaging BMA the reverse jump algorithm and model adequacy using predictive and latent residual approaches are also discussed The book presents an equal mixture of theory and real applications **An Introduction to Copulas** Roger B. Nelsen,2007-06-10 Copulas are functions that join multivariate distribution functions to their one dimensional margins The study of copulas and their role in statistics is a new but vigorously growing field In this book the student or practitioner of statistics and probability will find discussions of the fundamental properties of copulas and some of their primary applications The applications include the study of dependence and measures of association and the construction of families of bivariate distributions With 116 examples 54 figures and 167 exercises this book is suitable as a text or for self study The only

prerequisite is an upper level undergraduate course in probability and mathematical statistics although some familiarity with nonparametric statistics would be useful Knowledge of measure theoretic probability is not required The revised second edition includes new sections on extreme value copulas tail dependence and quasi copulas   A Modern Theory of Factorial Design Rahul Mukerjee,C.F. J. Wu,2007-01-15 Factorial design plays a fundamental role in efficient and economic experimentation with multiple input variables and is extremely popular in various fields of application including engineering agriculture medicine and life sciences Factorial experiments are often used in case studies in quality management and Design for Six Sigma DFSS The last twenty years have witnessed a significant growth of interest in optimal factorial designs under possible model uncertainty via the minimum aberration and related criteria The present book gives for the first time in book form a comprehensive and up to date account of this modern theory Many major classes of designs are covered in the book While maintaining a high level of mathematical rigor it also provides extensive design tables for research and practical purposes In order to equip the readers with the necessary background some foundational concepts and results are developed in Chapter 2 Apart from being useful to researchers and practitioners the book can form the core of a graduate level course in experimental design It can also be used for courses in combinatorial designs or combinatorial mathematics   **Exploring Multivariate Data with the Forward Search** Anthony C. Atkinson,Marco Riani,Andrea Cerioli,2013-04-17 Why We Wrote This Book This book is about using graphs to explore and model continuous multi variate data Such data are often modelled using the multivariate normal distribution and indeed there is a literatme of weighty statistical tomes presenting the mathematical theory of this activity Our book is very dif ferent Although we use the methods described in these books we focus on ways of exploring whether the data do indeed have a normal distribution We emphasize outlier detection transformations to normality and the de tection of clusters and unsuspected influential subsets We then quantify the effect of these departures from normality on procedures such as dis crimination and duster analysis The normal distribution is central to our book because subject to our exploration of departures it provides useful models for many sets of data However the standard estimates of the parameters especially the covari ance matrix of the observations are highly sensitive to the presence of outliers This is both a blessing and a curse It is a blessing because if we estimate the parameters with the outliers excluded their effect is appre ciable and apparent if we then include them for estimation It is however a curse because it can be hard to detect which observations are outliers We use the forward search for this purpose   Semiparametric Theory and Missing Data Anastasios Tsiatis,2007-01-15 Missing data arise in almost all scientific disciplines In many cases the treatment of missing data in an analysis is carried out in a casual and ad hoc manner leading in many cases to invalid inference and erroneous conclusions In the past 20 years or so there has been a serious attempt to understand the underlying issues and difficulties that come about from missing data and their impact on subsequent analysis There has been a great deal written on the theory developed for analyzing missing data for finite dimensional parametric

models This includes an extensive literature on likelihood based methods and multiple imputation More recently there has been increasing interest in semiparametric models which roughly speaking are models that include both a parametric and nonparametric component Such models are popular because estimators in such models are more robust than in traditional parametric models The theory of missing data applied to semiparametric models is scattered throughout the literature with no thorough comprehensive treatment of the subject This book combines much of what is known in regard to the theory of estimation for semiparametric models with missing data in an organized and comprehensive manner It starts with the study of semiparametric methods when there are no missing data The description of the theory of estimation for semiparametric models is at a level that is both rigorous and intuitive relying on geometric ideas to reinforce the intuition and understanding of the theory These methods are then applied to problems with missing censored and coarsened data with the goal of deriving estimators that are as robust and efficient as possible *Nonparametric Functional Data Analysis* Frédéric Ferraty,Philippe Vieu,2006-11-22 Modern apparatuses allow us to collect samples of functional data mainly curves but also images On the other hand nonparametric statistics produces useful tools for standard data exploration This book links these two fields of modern statistics by explaining how functional data can be studied through parameter free statistical ideas At the same time it shows how functional data can be studied through parameter free statistical ideas and offers an original presentation of new nonparametric statistical methods for functional data analysis *Sampling Algorithms* Yves Tillé,2006-09-23 Over the last few decades important progresses in the methods of sampling have been achieved This book draws up an inventory of new methods that can be useful for selecting samples Forty six sampling methods are described in the framework of general theory The algorithms are described rigorously which allows implementing directly the described methods This book is aimed at experienced statisticians who are familiar with the theory of survey sampling Reliability, Life Testing and the Prediction of Service Lives Sam C. Saunders,2010-04-26 The prerequisite for reading this text is a calculus based course in Probability and Mathematical Statistics along with the usual curricularmathematical requi ments for every science major For graduate students from disciplines other than mathematical sciences much advantage viz both insight and mathematical turity is gained by having had experience quantifying the assurance for safety of structures operability of systems or health of persons It is presumed that each student will have some familiarity with Mathematica or Maple or better yet also have available some survival analysis software such as S Plus or R to handle the computations with the data sets This material has been selected under the conviction that the most practical aid any investigator can have is a good theory The course is intended for p sons who will during their professional life be concerned with the theoretical aspects of applied science This implies consulting with industrial mathema cians statisticians lead engineers in various fields physcists chemists material scientists and other technical specialists who are collaborating to solve some d ficult technological scientific problem Accordingly there are sections devoted to the deportment of applied mathematicians during

consulting This corresponds to the bedside manner of physicians and is a important aspect of professionalism   **Statistical Learning from a Regression Perspective** Richard A. Berk,2008-06-14 Statistical Learning from a Regression Perspective considers statistical learning applications when interest centers on the conditional distribution of the response variable given a set of predictors and when it is important to characterize how the predictors are related to the response As a first approximation this is can be seen as an extension of nonparametric regression Among the statistical learning procedures examined are bagging random forests boosting and support vector machines Response variables may be quantitative or categorical Real applications are emphasized especially those with practical implications One important theme is the need to explicitly take into account asymmetric costs in the fitting process For example in some situations false positives may be far less costly than false negatives Another important theme is to not automatically cede modeling decisions to a fitting algorithm In many settings subject matter knowledge should trump formal fitting criteria Yet another important theme is to appreciate the limitation of one s data and not apply statistical learning procedures that require more than the data can provide The material is written for graduate students in the social and life sciences and for researchers who want to apply statistical learning procedures to scientific and policy problems Intuitive explanations and visual representations are prominent All of the analyses included are done in R

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