

Statistical Modeling And Computation

Provides an accessible foundation to Bayesian analysis using real world models This book aims to present an introduction to Bayesian modelling and computation, by considering real case studies drawn from diverse fields spanning ecology, health, genetics and finance. Each chapter comprises a description of the problem, the corresponding model, the computational method, results and inferences as well as the issues that arise in the implementation of these approaches. Case Studies in Bayesian Statistical Modelling and Analysis: Illustrates how to do Bayesian analysis in a clear and concise manner using real-world problems. Each chapter focuses on a real-world problem and describes the way in which the problem may be analysed using Bayesian methods. Features approaches that can be used in a wide area of application, such as, health, the environment, genetics, information science, medicine, biology, industry and remote sensing. Case Studies in Bayesian Statistical Modelling and Analysis is aimed at statisticians, researchers and practitioners who have some expertise in statistical modelling and analysis, and some understanding of the basics of Bayesian statistics, but little experience in its application. Graduate students of statistics and biostatistics will also find this book beneficial.

This text for graduate students discusses the mathematical foundations of statistical inference for building three-dimensional models from image and sensor data that contain noise—a task involving autonomous robots guided by video cameras and sensors. The text employs a theoretical accuracy for the optimization procedure, which maximizes the reliability of estimations based on noise data. The numerous mathematical prerequisites for developing the theories are explained systematically in separate chapters. These methods range from linear algebra, optimization, and geometry to a detailed statistical theory of geometric patterns, fitting estimates, and model selection. In addition, examples drawn from both synthetic and real data demonstrate the insufficiencies of conventional procedures and the improvements in accuracy that result from the use of optimal methods.

As the world becomes increasingly complex, so do the statistical models required to analyse the challenging problems ahead. For the very first time in a single volume, the Handbook of Approximate Bayesian Computation (ABC) presents an extensive overview of the theory, practice and application of ABC methods. These simple, but powerful statistical techniques, take Bayesian statistics beyond the need to specify overly simplified models, to the setting where the model is defined only as a process that generates data. This process can be arbitrarily complex, to the point where standard Bayesian techniques based on working with tractable likelihood functions would not be viable. ABC methods finesse the problem of model complexity within the Bayesian framework by exploiting modern computational power, thereby permitting approximate Bayesian analyses of models that would otherwise be impossible to implement. The Handbook of ABC provides illuminating insight into the world of Bayesian modelling for intractable models for both experts and newcomers alike. It is an essential reference book for anyone interested in learning about and implementing ABC techniques to analyse complex models in the modern world.

Focusing on Bayesian approaches and computations using simulation-based methods for inference, Time Series: Modeling, Computation, and Inference integrates mainstream approaches for time series modeling with significant recent developments in methodology and applications of time series analysis. It encompasses a graduate-level account of Bayesian time series modeling and analysis, a broad range of references to state-of-the-art approaches to univariate and multivariate time series analysis, and emerging topics at research frontiers. The book presents overviews of several classes of models and related methodology for inference, statistical computation for model fitting and assessment, and forecasting. The authors also explore the connections between time- and frequency-domain approaches and develop various models and analyses using Bayesian tools, such as Markov chain Monte Carlo (MCMC) and sequential Monte Carlo (SMC) methods. They illustrate the models and methods with examples and case studies from a variety of fields, including signal processing, biomedicine, and finance. Data sets, R and MATLAB® code, and other material are available on the authors' websites. Along with core models and methods, this text offers sophisticated tools for analyzing challenging time series problems. It also demonstrates the growth of time series analysis into new application areas.

Bayesian Data Analysis, Third Edition Modeling, Computation, and Inference An Interdisciplinary Approach Modeling with Data Modern Statistics for Modern Biology Computational Statistics

A modern and comprehensive treatment of tolerance intervals and regions The topic of tolerance intervals and tolerance regions has undergone significant growth during recent years, with applications arising in various areas such as quality control, industry, and environmental monitoring. Statistical Tolerance Regions presents the theoretical development of tolerance algorithms and the illustration of numerous practical uses and examples. This is the first book of its kind to successfully balance theory and practice, providing a state-of-the-art treatment on tolerance intervals and tolerance regions. The book begins with the key definitions, concepts, and technical results that are essential for deriving tolerance intervals and tolerance key topics including: Univariate normal distribution Non-normal distributions Univariate linear regression models Nonparametric tolerance intervals The one-way random model with balanced data The multivariate normal distribution The one-way random model with unbalanced data The multivariate linear regression model General mixed models Bayesian tolerance intervals Miscellaneous topics including tolerance limits for a ratio of normal random variables, sample size determination, reference limits and coverage intervals, tolerance intervals for binomial and Poisson distributions, and tolerance intervals based on censored samples. Theoretical explanations are accompanied by computational algorithms that can be easily replicated by readers using software reinforcement of the presented material. Detailed appendices provide additional data sets and extensive tables of univariate and multivariate tolerance factors. Statistical Tolerance Regions is an ideal book for courses on tolerance intervals at the graduate level. It is also a valuable reference and resource for applied statisticians, researchers, and practitioners in industry.

David A. Freedman presents a definitive synthesis of his approach to statistical modeling and causal inference in the social sciences. Bayesian Modeling and Computation in Python aims to help beginner Bayesian practitioners to become intermediate modelers. It uses a hands-on approach with PyMC3, Tensorflow Probability, ArViZ and other libraries focusing on the practice of applied statistics with references to the underlying mathematical theory. The book starts with a refresher of the Bayesian methods for Exploratory Analysis of Bayesian Models. With an understanding of these two fundamentals the subsequent chapters talk through various models including linear regressions, splines, time series, Bayesian additive regression trees. The final chapters include Approximate Bayesian Computation, end to end case studies showing how to apply Bayesian models of probabilistic programming languages. Finally the last chapter serves as a reference for the rest of the book by getting closer into mathematical aspects or by extending the discussion of certain topics. This book is written by contributors of PyMC3, ArViZ, Bambi, and Tensorflow Probability among other libraries.

"Bayesian Modeling and Computation in Python aims to help beginner Bayesian practitioners to become intermediate modelers. It uses a hands-on approach with PyMC3, Tensorflow Probability, ArViZ and other libraries focusing on the practice of applied statistics with references to the underlying mathematical theory. The book starts with a refresher of the Bayesian methods for Exploratory Analysis of Bayesian Models. With an understanding of these two fundamentals the subsequent chapters talk through various models including linear regressions, splines, time series, Bayesian additive regression trees. The final chapters include Approximate Bayesian Computation, end to end case studies showing how to apply Bayesian models of probabilistic programming languages. Finally the last chapter serves as a reference for the rest of the book by getting closer into mathematical aspects or by extending the discussion of certain topics. This book is written by contributors of PyMC3, ArViZ, Bambi, and Tensorflow Probability among other libraries"--

Mathematical Modeling and Computation of Real-Time Problems

Time Series

Introduction to Statistical Relational Learning

Theory, Applications, and Computation

Methods, Theory, and Computation with SAS

Statistical modeling : a fresh approach

Directly oriented towards real practical application, this book develops both the basic theoretical framework of extreme value models and the statistical inferential techniques for using these models in practice. Intended for statisticians and non-statisticians alike, the theoretical treatment is elementary, with heuristics often replacing detailed mathematical proof. Most aspects of extreme modeling techniques are covered, including historical techniques (still widely used) and contemporary techniques based on point process models. A wide range of worked examples, using genuine datasets, illustrate the various modeling procedures and a concluding chapter provides a brief introduction to a number of more advanced topics, including Bayesian inference and spatial extremes. All the computations are carried out using S-PLUS, and the corresponding datasets and functions are available via the Internet for readers to recreate examples for themselves. An essential reference for students and researchers in statistics and disciplines such as engineering, finance and environmental science, this book will also appeal to practitioners looking for practical help in solving real problems. Stuart Coles is Reader in Statistics at the University of Bristol, UK, having previously lectured at the universities of Nottingham and Lancaster. In 1992 he was the first recipient of the Royal Statistical Society's research prize. He has published widely in the statistical literature, principally in the area of extreme value modeling.

"Clark brings emerging statistical approaches alive by putting the ecology first. Writing from the perspective of a field ecologist who must confront complex data without suppressing important detail, Clark describes new methods that are well matched to the richness of real ecological data. At last we have a text that makes these tools accessible to ecologists."--Stephen R. Carpenter, University of Wisconsin, Madison "Jim Clark has been able to pitch his message just right; one can see the ecological forest and the statistical, distributional, and computational trees at the same time. By reading this book, statisticians will gain an appreciation for the complexity of models in the ecological and environmental sciences, and ecologists will see the potential for hierarchical statistical modeling in their research arenas. Clark explains his material extremely well, but he is also rigorous in his statistical developments."--Noel Cressie, Ohio State University "Clark's book is monumental--I don't think there is any other source that provides this range of sources and methods. He presents a huge amount of useful material, focusing on the development and application of Bayesian hierarchical models for the analysis of ecological and environmental models. It's hard to imagine finding such a collection of information--the results of extensive experience with recent ecological, environmental, and statistical literature--in one place. And I heartily agree with the author's philosophical stances on simplicity and complexity, statistical pragmatism, and the need for common sense."--Benjamin Bolker, University of Florida "I strongly believe that this is potentially a landmark book in ecology. Its integration of modern statistical methods and ecological theory and data is fundamentally new. The book will train ecologists and other quantitative scientists in the 'new modeling techniques' that are becoming ever more prevalent in their field. In particular, the book describes how one should deal with complicated problems in which there is uncertainty in data, model, and parameters. James Clark does a wonderful job of integrating modern likelihood-based statistical methods as well as describing and demonstrating the advantages of the Bayesian approach."--Christopher K. Wikle, University of Missouri, Columbia

Models and likelihood are the backbone of modern statistics. This 2003 book gives an integrated development of these topics that blends theory and practice, intended for advanced undergraduate and graduate students, researchers and practitioners. Its breadth is unrivaled, with sections on survival analysis, missing data, Markov chains, Markov random fields, point processes, graphical models, simulation and Markov chain Monte Carlo, estimating functions, asymptotic approximations, local likelihood and spline regressions as well as on more standard topics such as likelihood and linear and generalized linear models. Each chapter contains a wide range of problems and exercises. Practicals in the S language designed to build computing and data analysis skills, and a library of data sets to accompany the book, are available over the Web.

"Statistical Modeling: A Fresh Approach introduces and illuminates the statistical reasoning used in modern research throughout the natural and social sciences, medicine, government, and commerce. It emphasizes the use of models to untangle and quantify variation in observed data. By a deft and concise use of computing coupled with an innovative geometrical presentation of the relationship among variables. A Fresh Approach reveals the logic of statistical inference and empowers the reader to use and understand techniques such as analysis of covariance that appear widely in published research but are hardly ever found in introductory texts."-- book cover

Elements of Statistical Computing

Statistical Modeling for Degradation Data

An Introduction

Attention and Performance XXIII

A Computational Approach to Statistical Learning

Statistical Tolerance Regions

This textbook on statistical modeling and statistical inference will assist advanced undergraduate and graduate students. Statistical Modeling and Computation provides a unique introduction to modern Statistics from both classical and Bayesian perspectives. It also offers an integrated treatment of Mathematical Statistics and modern statistical computation, emphasizing statistical modeling, computational techniques, and applications. Each of the three parts will cover topics essential to university courses. Part I covers the fundamentals of probability theory. In Part II, the authors introduce a wide variety of classical models that include, among others, linear regression and ANOVA models. In Part III, the authors address the statistical analysis and computation of various advanced models, such as generalized linear, state-space and Gaussian models. Particular attention is paid to fast Monte Carlo techniques for Bayesian inference on these models. Throughout the book the authors include a large number of illustrative examples and solved problems. The book also features a section with solutions, an appendix that serves as a MATLAB primer, and a mathematical supplement.

With the rapidly advancing fields of Data Analytics and Computational Statistics, it's important to keep up with current trends, methodologies, and applications. This book investigates the role of data mining in computational statistics for machine learning. It offers applications that can be used in various domains and examines the role of transformation functions in optimizing problem statements. Data Analytics, Computational Statistics, and Operations Research for Engineers: Methodologies and Applications presents applications of computationally intensive methods, inference techniques, and survival analysis models. It discusses how data mining extracts information and how machine learning improves the computational model based on the new information. Those interested in this reference work will include students, professionals, and researchers working in the areas of data mining, computational statistics, operations research, and machine learning.

Winner of the 2013 DeGroot Prize. A state-of-the-art presentation of spatio-temporal processes, bridging classic ideas with modern hierarchical statistical modeling concepts and the latest computational methods Noel Cressie and Christopher K. Wikle, are also winners of the 2011 PROSE Award in the Mathematics category, for the book "Statistics for Spatio-Temporal Data" (2011), published by John Wiley and Sons. (The PROSE awards, for Professional and Scholarly Excellence, are given by the Association of American Publishers, the national trade association of the US book publishing industry.) Statistics for Spatio-Temporal Data has now been reprinted with small corrections to the text and the bibliography.

The overall content and pagination of the new printing remains the same; the difference comes in the form of corrections to typographical errors, editing of incomplete and missing references, and some updated spatio-temporal interpretations. From understanding environmental processes and climate trends to developing new technologies for mapping public-health data and the spread of invasive-species, there is a high demand for statistical analyses of data that take spatial, temporal, and spatio-temporal information into account. Statistics for Spatio-Temporal Data presents a systematic approach to key quantitative techniques that incorporate the latest advances in statistical computing as well as hierarchical, particularly Bayesian, statistical modeling, with an emphasis on dynamical spatio-temporal models. Cressie and Wikle supply a unique presentation that incorporates ideas from the areas of time series and spatial statistics as well as stochastic processes. Beginning with separate treatments of temporal data and spatial data, the book combines these concepts to discuss spatio-temporal statistical methods for understanding complex processes. Topics of coverage include: Exploratory methods for spatio-temporal data, including visualization, spectral analysis, empirical orthogonal function analysis, and LISAs Spatio-temporal covariance functions, spatio-temporal kriging, and time series of spatial processes Development of hierarchical dynamical spatio-temporal models (DSTMs), with discussion of linear and nonlinear DSTMs and computational algorithms for their implementation Quantifying and exploring spatio-temporal variability in scientific applications, including case studies based on real-world environmental data Throughout the book, interesting applications demonstrate the relevance of the presented concepts. Vivid, full-color graphics emphasize the visual nature of the topic, and a related FTP site contains supplementary material. Statistics for Spatio-Temporal Data is an excellent book for a graduate-level course on spatio-temporal statistics. It is also a valuable reference for researchers and practitioners in the fields of applied mathematics, engineering, and the environmental and health sciences.

Statistical Rethinking: A Bayesian Course with Examples in R and Stan builds readers' knowledge of and confidence in statistical modeling. Reflecting the need for even minor programming in today's model-based statistics, the book pushes readers to perform step-by-step calculations that are usually automated. This unique computational approach ensures that readers understand enough of the details to make reasonable choices and interpretations in their own modeling work. The text presents generalized linear multilevel models from a Bayesian perspective, relying on a simple logical interpretation of Bayesian probability and maximum entropy. It covers from the basics of regression to multilevel models. The author also discusses measurement error, missing data, and Gaussian process models for spatial and network autocorrelation. By using complete R code examples throughout, this book provides a practical foundation for performing statistical inference. Designed for both PhD students and seasoned professionals in the natural and social sciences, it prepares them for more advanced or specialized statistical modeling. Web Resource The book is accompanied by an R package (rethinking) that is available on the author's website and GitHub. The two core functions (map and map2stan) of this package allow a variety of statistical models to be constructed from standard model formulas.

Statistical Models

Statistical Models and Causal Inference

Methodologies and Applications

Statistics for Spatio-Temporal Data

Methods for Complex Systems & Big Data

A Bayesian Course with Examples in R and Stan

The twenty-first century has seen a breathtaking expansion of statistical methodology, both in scope and in influence. 'Big data', 'data science', and 'machine learning' have become familiar terms in the news, as statistical methods are brought to bear upon the enormous data sets of modern science and commerce. How did we get here? And where are we going? This book takes us on an exhilarating journey through the revolution in data analysis following the introduction of electronic computation in the 1950s. Beginning with classical inferential theories - Bayesian, frequentist, Fisherian - individual chapters take up a series of influential topics: survival analysis, logistic regression, empirical Bayes, the jackknife and bootstrap, random forests, neural networks, Markov chain Monte Carlo, inference after model selection, and dozens more. The distinctly modern approach integrates methodology and algorithms with statistical inference. The book ends with speculation on the future direction of statistics and data science.

A far-reaching course in practical advanced statistics for biologists using R/Bioconductor, data exploration, and simulation.

Statistical Regression and Classification: From Linear Models to Machine Learning takes an innovative look at the traditional statistical regression course, presenting a contemporary treatment in line with today's applications and users. The text takes a modern look at regression: * A thorough treatment of classical linear and generalized linear models, supplemented with introductory material on machine learning methods. * Since classification is the focus of many contemporary applications, the book covers this topic in detail, especially the multiclass case. * In view of the voluminous nature of many modern datasets, there is a chapter on Big Data. * Has special Mathematical and Computational Complements sections at ends of chapters, and exercises are partitioned into Data, Math and Complements problems. * Instructors can tailor coverage for specific audiences such as majors in Statistics, Computer Science, or Economics. * More than 75 examples using real data. The book treats classical regression methods in an innovative, contemporary manner. Though some statistical learning methods are introduced, the primary methodology used is linear and generalized linear parametric models, covering both the Description and Prediction goals of regression methods. The author is just as interested in Description applications of regression, such as measuring the gender wage gap in Silicon Valley, as in forecasting tomorrow's demand for bike rentals. An entire chapter is devoted to measuring such effects, including discussion of Simpson's Paradox, multiple inference, and causation issues. Similarly, there is an entire chapter of parametric model fit, making use of both residual analysis and assessment via nonparametric analysis. Norman Matloff is a professor of computer science at the University of California, Davis, and was a founder of the Statistics Department at that institution. His current research focus is on recommender systems, and applications of regression methods to small area estimation and bias reduction in observational studies. He is on the editorial boards of the Journal of Statistical Computation and the R Journal. An award-winning teacher, he is the author of The Art of R Programming and Parallel Computation in Data Science: With Examples in R, C++ and CUDA.

The world is becoming increasingly complex, with larger quantities of data available to be analyzed. It so happens that much of these "big data" that are available are spatio-temporal in nature, meaning that they can be indexed by their spatial locations and time stamps. Spatio-Temporal Statistics with R provides an accessible introduction to statistical analysis of spatio-temporal data, with hands-on applications of the statistical methods using R Labs found at the end of each chapter. The book: Gives a step-by-step approach to analyzing spatio-temporal data, starting with visualization, then statistical modelling, with an emphasis on hierarchical statistical models and basis function expansions, and finishing with model evaluation Provides a gradual entry to the methodological aspects of spatio-temporal statistics Provides broad coverage of using R as well as "R Tips" throughout. Features detailed examples and applications in end-of-

chapter Labs Features "Technical Notes" throughout to provide additional technical detail where relevant Supplemented by a website featuring the associated R package, data, reviews, errata, a discussion forum, and more The book fills a void in the literature and available software, providing a bridge for students and researchers alike who wish to learn the basics of spatio-temporal statistics. It is written in an informal style and functions as a down-to-earth introduction to the subject. Any reader familiar with calculus-based probability and statistics, and who is comfortable with basic matrix-algebra representations of statistical models, would find this book easy to follow. The goal is to give as many people as possible the tools and confidence to analyze spatio-temporal data.

Data Analytics, Computational Statistics, and Operations Research for Engineers

From Linear Models to Machine Learning

Statistical Computation for Environmental Sciences in R

Statistical Rethinking

Bayesian Thinking, Modeling and Computation

Methods for Computation Opacity and Equation of State

Papers originally presented at a workshop conference convened in Stowe, Vermont on July 13-17 2008, as part of the Attention and Peformance series.

Interesting real-world mathematical modelling problems are complex and can usually be studied at different scales. The scale at which the investigation is carried out is one of the factors that determines the type of mathematics most appropriate to describe the problem.

The book concentrates on two modelling paradigms: the macroscopic, in which phenomena are described in terms of time evolution via ordinary differential equations; and the microscopic, which requires knowledge of random events and probability. The exposition is based on this unorthodox combination of deterministic and probabilistic methodologies, and emphasizes the development of computational skills to construct predictive models. To elucidate the concepts, a wealth of examples, self-study problems, and portions of MATLAB code used by the authors are included. This book, which has been extensively tested by the authors for classroom use, is intended for students in mathematics and the physical sciences at the advanced undergraduate level and above.

Modeling with Data fully explains how to execute computationally intensive analyses on very large data sets, showing readers how to determine the best methods for solving a variety of different problems, how to create and debug statistical models, and how to run an analysis and evaluate the results. Ben Klemens introduces a set of open and unlimited tools, and uses them to demonstrate data management, analysis, and simulation techniques essential for dealing with large data sets and computationally intensive procedures. He then demonstrates how to easily apply these tools to the many threads of statistical technique, including classical, Bayesian, maximum likelihood, and Monte Carlo methods. Klemens's accessible survey describes these models in a unified and nontraditional manner, providing alternative ways of looking at statistical concepts that often befuddle students. The book includes nearly one hundred sample programs of all kinds. Links to these programs will be available on this page at a later date. Modeling with Data will interest anyone looking for a comprehensive guide to these powerful statistical tools, including researchers and graduate students in the social sciences, biology, engineering, economics, and applied mathematics.

Now in its third edition, this classic book is widely considered the leading text on Bayesian methods, lauded for its accessible, practical approach to analyzing data and solving research problems. Bayesian Data Analysis, Third Edition continues to take an applied approach to analysis using up-to-date Bayesian methods. The authors—all leaders in the statistics community—introduce basic concepts from a data-analytic perspective before presenting advanced methods. Throughout the text, numerous worked examples drawn from real applications and research emphasize the use of Bayesian inference in practice. New to the Third Edition Four new chapters on nonparametric modeling Coverage of weakly informative priors and boundary-avoiding priors Updated discussion of cross-validation and predictive information criteria Improved convergence monitoring and effective sample size calculations for iterative simulation Presentations of Hamiltonian Monte Carlo, variational Bayes, and expectation propagation New and revised software code The book can be used in three different ways. For undergraduate students, it introduces Bayesian inference starting from first principles. For graduate students, the text presents effective current approaches to Bayesian modeling and computation in statistics and related fields. For researchers, it provides an assortment of Bayesian methods in applied statistics. Additional materials, including data sets used in the examples, solutions to selected exercises, and software instructions, are available on the book's web page.

Computer Age Statistical Inference

Bayesian Computation with R

Handbook of Approximate Bayesian Computation

Statistical Optimization for Geometric Computation

Statistical Modeling of Microstructure with Applications to Effective Property Computation in Materials Science

This book studies the widely used theoretical models for calculating properties of hot dense matter. Calculations are illustrated by plots and tables, and they are compared with experimental results. The purpose is to help understanding of atomic physics in hot plasma and to aid in developing efficient and robust computer codes for calculating opacity and equations of state for arbitrary material in a wide range of temperatures and densities.

Regression Modeling: Methods, Theory, and Computation with SAS provides an introduction to a diverse assortment of regression techniques using SAS to solve a wide variety of regression problems. The author fully documents the SAS programs and thoroughly explains the output produced by the programs. The text presents the popular ordinary least squares (OLS) approach before introducing many alternative regression methods. It covers nonparametric regression, logistic regression (including Poisson regression), Bayesian regression, robust regression, fuzzy regression, random coefficients regression, L1 and q-quantile regression, regression in a spatial domain, ridge regression, semiparametric regression, nonlinear least squares, and time-series regression issues. For most of the regression methods, the author includes SAS procedure code, enabling readers to promptly perform their own regression runs. A Comprehensive, Accessible Source on Regression Methodology and Modeling Requiring only basic knowledge of statistics and calculus, this book discusses how to use regression analysis for decision making and problem solving. It shows readers the power and diversity of regression techniques without overwhelming them with calculations.

Statistics and computing share many close relationships. Computing now permeates every aspect of statistics, from pure description to the development of statistical theory. At the same time, the computational methods used in statistical work span much of computer science. Elements of Statistical Computing covers the broad usage of computing in statistics. It provides a comprehensive account of the most important computational statistics. Included are discussions of numerical analysis, numerical integration, and smoothing. The author give special attention to floating point standards and numerical analysis; iterative methods for both linear and nonlinear equation, such as Gauss-Seidel method and successive over-relaxation; and computational methods for missing data, such as the EM algorithm. Also covered are new areas of interest, such as the Kalman filter, projection-pursuit methods, density estimation, and other computer-intensive techniques.

This book focuses on the statistical aspects of the analysis of degradation data. In recent years, degradation data analysis has come to play an increasingly important role in different disciplines such as reliability, public health sciences, and finance. For example, information on products' reliability can be obtained by analyzing degradation data. In addition, statistical modeling and inference techniques have been developed on the basis of different degradation measures. The book brings together experts engaged in statistical modeling and inference, presenting and discussing important recent advances in degradation data analysis and related applications. The topics covered are timely and have considerable potential to impact both statistics and reliability engineering.

Statistical Regression and Classification

Case Studies in Bayesian Statistical Modelling and Analysis

Models for Ecological Data

Decision Making, Affect, and Learning

A Dialogue with the Social Sciences

Algorithms, Evidence, and Data Science

A Computational Approach to Statistical Learning gives a novel introduction to predictive modeling by focusing on the algorithmic and numeric motivations behind popular statistical methods. The text contains annotated code to over 80 original reference functions. These functions provide minimal working implementations of common statistical learning algorithms. Every chapter concludes with a fully worked out application that illustrates predictive modeling tasks using a real-world dataset. The text begins with a detailed analysis of linear models and ordinary least squares. Subsequent chapters explore extensions such as ridge regression, generalized linear models, and additive models. The second half focuses on the use of general-purpose algorithms for convex optimization and their application to tasks in statistical learning. Models covered include the elastic net, dense neural networks, convolutional neural networks (CNNs), and spectral clustering. A unifying theme throughout the text is the use of optimization theory in the description of predictive models, with a particular focus on the singular value decomposition (SVD). Through this theme, the computational approach motivates and clarifies the relationships between various predictive models. Taylor Arnold is an assistant professor of statistics at the University of Richmond. His work at the intersection of computer vision, natural language processing, and digital humanities has been supported by multiple grants from the National Endowment for the Humanities (NEH) and the American Council of Learned Societies (ACLS). His first book, Humanities Data in R, was published in 2015. Michael Kane is an assistant professor of biostatistics at Yale University. He is the recipient of grants from the National Institutes of Health (NIH), DARPA, and the Bill and Melinda Gates Foundation. His R package bigmemory won the Chamber's prize for statistical software in 2010. Bryan Lewis is an applied mathematician and author of many popular R packages, including irlba, doRedis, and threejs.

Focusing on Bayesian approaches and computations using analytic and simulation-based methods for inference, Time Series: Modeling, Computation, and Inference, Second Edition integrates mainstream approaches for time series modeling with significant recent developments in methodology and applications of time series analysis. It encompasses a graduate-level account of Bayesian time series modeling, analysis and forecasting, a broad range of references to state-of-the-art approaches to univariate and multivariate time series analysis, and contacts research frontiers in multivariate time series modeling and forecasting. It presents overviews of several classes of models and related methodology for inference, statistical computation for model fitting and assessment, and forecasting. It explores the connections between time- and frequency-domain approaches and develop various models and analyses using Bayesian formulations and computation, including use of computations based on Markov chain Monte Carlo (MCMC) and sequential Monte Carlo (SMC) methods. It illustrates the models and methods with examples and case studies from a variety of fields, including signal processing, biomedicine, environmental science, and finance. Along with core models and methods, the book represents state-of-the-art approaches to analysis and forecasting in challenging time series problems. It also demonstrates the growth of time series analysis into new application areas in recent years, and contacts recent and relevant modeling developments and research challenges. New in the second edition: Expanded on aspects of core model theory and methodology. Multiple new examples and exercises. Detailed development of dynamic factor models. Updated discussion and connections with recent and current research frontiers.

There has been dramatic growth in the development and application of Bayesian inference in statistics. Berger (2000) documents the increase in Bayesian activity by the number of published research articles, the number of books, and the extensive number of applications of Bayesian articles in applied disciplines such as science and engineering. One reason for the dramatic growth in Bayesian modeling is the availability of computational algorithms to compute the range of integrals that are necessary in a Bayesian posterior analysis. Due to the speed of modern computers, it is now possible to use the Bayesian paradigm to fit very complex models that cannot be fit by alternative frequentist methods. To fit Bayesian models, one needs a statistical computing environment. This environment should be such that one can: write short scripts to define a Bayesian model use or write functions to summarize a posterior distribution use functions to simulate from the posterior distribution construct graphs to illustrate the posterior inference An environment that meets these requirements is the R system. R provides a wide range of functions for data manipulation, calculation, and graphical displays.

Moreover, it includes a well-developed, simple programming language that users can extend by adding new functions. Many such extensions of the language in the form of packages are easily downloadable from the Comprehensive R Archive Network (CRAN).

This new edition continues to serve as a comprehensive guide to modern and classical methods of statistical computing. The book is comprised of four main parts spanning the field: Optimization Integration and Simulation Bootstrapping Density Estimation and Smoothing Within these sections, each chapter includes a comprehensive introduction and step-by-step implementation summaries to accompany the explanations of key methods. The new edition includes updated coverage and existing topics as well as new topics such as adaptive MCMC and bootstrapping for correlated data. The book website now includes comprehensive R code for the entire book. There are extensive exercises, real examples, and helpful insights about how to use the methods in practice.

Statistical Modeling and Computation

Regression Modeling

Data-Driven Modeling & Scientific Computation

Tools and Techniques for Scientific Computing

Theory and Practice

Modeling, Computation, and Inference, Second Edition

This book covers an interdisciplinary approach for understanding mathematical modeling by offering a collection of models, solved problems related to the models, the methodologies employed, and the results using projects and case studies with insight into the operation of substantial real-time systems. The book covers a broad scope in the areas of statistical science, probability, stochastic processes, fluid dynamics, supply chain, optimization, and applications. It discusses advanced topics and the latest research findings, uses an interdisciplinary approach for real-time systems, offers a platform for integrated research, and identifies the gaps in the field for further research. The book is for researchers, students, and teachers that share a goal of learning advanced topics and the latest research in mathematical modeling.

This volume describes how to develop Bayesian thinking, modelling and computation both from philosophical, methodological and application point of view. It further describes parametric and nonparametric Bayesian methods for modelling and how to use modern computational methods to summarize inferences using simulation. The book covers wide range of topics including objective and subjective Bayesian inferences with a variety of applications in modelling categorical, survival, spatial, spatiotemporal, Epidemiological, software reliability, small area and micro array data. The book concludes with a chapter on how to teach Bayesian thoughts to nonstatisticians. Critical thinking on causal effects Objective Bayesian philosophy Nonparametric Bayesian methodology Simulation based computing techniques Bioinformatics and Biostatistics

Advanced statistical modeling and knowledge representation techniques for a newly emerging area of machine learning and probabilistic reasoning; includes introductory material, tutorials for different proposed approaches, and applications. Handling inherent uncertainty and exploiting compositional structure are fundamental to understanding and designing large-scale systems. Statistical relational learning builds on ideas from probability theory and statistics to address uncertainty while incorporating tools from logic, databases and programming languages to represent structure. In Introduction to Statistical Relational Learning, leading researchers in this emerging area of machine learning describe current formalisms, models, and algorithms that enable effective and robust reasoning about richly structured systems and data. The early chapters provide tutorials for material used in later chapters, offering introductions to representation, inference and learning in graphical models, and logic. The book then describes object-oriented approaches, including probabilistic relational models, relational Markov networks, and probabilistic entity-relationship models as well as logic-based formalisms including Bayesian logic programs, Markov logic, and stochastic logic programs. Later chapters discuss such topics as probabilistic models with unknown objects, relational dependency networks, reinforcement learning in relational domains, and information extraction. By presenting a variety of approaches, the book highlights commonalities and clarifies important differences among proposed approaches and, along the way, identifies important representational and algorithmic issues. Numerous applications are provided throughout.

"The book covers a broad scope in the areas of statistical science, probability, stochastic processes, fluid dynamics, supply chain, optimization, and applications. It discusses advanced topics and the latest research findings, uses an interdisciplinary approach for real-time systems, offers a platform for integrated research, and identifies the gaps in the field for further research"--

Computational Mathematical Modeling

Spatio-Temporal Statistics with R

An Integrated Approach Across Scales

Bayesian Modeling and Computation in Python

Quantum-Statistical Models of Hot Dense Matter

An Introduction to Statistical Modeling of Extreme Values

Statistical Modeling and Computation Springer Science & Business Media

The environmental sciences are undergoing a revolution in the use of models and data. Facing ecological data sets of unprecedented size and complexity, environmental scientists are struggling to understand and exploit powerful new statistical tools for making sense of ecological processes. In Models for Ecological Data, James Clark introduces ecologists to these modern methods in modeling and computation. Assuming only basic courses in calculus and statistics, the text introduces readers to basic maximum likelihood and then works up to more advanced topics in Bayesian modeling and computation. Clark covers both classical statistical approaches and powerful new computational tools and describes how complexity can motivate a shift from classical to Bayesian methods. Through an available lab manual, the book introduces readers to the practical work of data modeling and computation in the language R. Based on a successful course at

Duke University and National Science Foundation-funded institutes on hierarchical modeling, Models for Ecological Data will enable ecologists and other environmental scientists to develop useful models that make sense of ecological data. Consistent treatment from classical to modern Bayes Underlying distribution theory to algorithm development Many examples and applications Does not assume statistical background Extensive supporting appendixes Accompanying lab manual in R Combining scientific computing methods and algorithms with modern data analysis techniques, including basic applications of compressive sensing and machine learning, this book develops techniques that allow for the integration of the dynamics of complex systems and big data. MATLAB is used throughout for mathematical solution strategies.
NUMERICAL COMPUTATION