

ALGORITHMS IN ORDER RESTRICTED STATISTICAL INFERENCE AND THE CAUCHY MEAN VALUE PROPERTY¹

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Most algorithms in order restricted statistical inference express the estimates in terms of certain summary statistics computed from pooled samples. These algorithms may or may not yield optimal estimates depending on whether or not the Cauchy mean value property holds strictly for the summary statistics. In this paper a minimum lower sets algorithm, which holds generally, is described and used to prove the optimality of estimates described by a max-min formula.

1. Introduction. A number of estimates studied in order restricted statistical inference can be expressed using "max-min" formulas. These formulas are, perhaps, the most succinct way of describing these estimates and are used extensively in consistency proofs. However, these formulas are not very handy for the actual computation of the estimates. Moreover, optimality is generally argued by induction and other algorithms have proven to be more useful here. If the ordering is not linear a minimum lower sets algorithm (cf. Barlow et al. (1972)) has often been used for proving optimality. Such an algorithm was incorrectly stated in Theorem 2.4 of Robertson and Wright (1973) for a least absolute deviations problem. The proof given there implicitly uses the incorrect assumption that the median is a strict Cauchy mean value function. In this note we prove the optimality of estimates given by a max-min formula by developing an alternative (and much more complicated) minimum lower sets algorithm which is valid in a general setting, which includes the least absolute deviations problem and several other problems discussed in the literature.

2. Algorithms. Assume that we have samples from k distributions; that these distributions are indexed by what we shall refer to as observation points, x_1, x_2, \dots, x_k , and that we wish to estimate a real valued parameter from each distribution, say $\theta(x_i)$, $i = 1, 2, \dots, k$. We also assume that it is known a priori that each of the parameters belongs to a nondegenerate interval I and these parameters satisfy a certain order restriction such as, $\theta(x_1) < \theta(x_2) < \dots < \theta(x_k)$. Thus, we are interested in estimates which satisfy these conditions.

We consider order restrictions that can be specified in terms of a partial order. In particular, with \leq a partial order on $S = \{x_1, x_2, \dots, x_k\}$, we consider the order

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Order Restricted Statistical Inference

**Pankaj Choudhary, Chaitra H.
Nagaraja, Hon Keung Tony Ng**



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Order Restricted Statistical Inference Tim Robertson, F. T. Wright, Richard Dykstra, 1988 This work attempts to provide a comprehensive treatment of the topic of statistical inference under inequality constraints in which much of the theory is based on the principles of maximum likelihood estimation and likelihood ratio tests **Advances in Order Restricted**

Statistical Inference Richard Dykstra, Tim Robertson, Farrol T. Wright, 2012-12-06 With support from the University of Iowa and the Office of Naval Research a small conference on order restricted inference was held at the University of Iowa in Iowa City in April of 1981 There were twenty one participants mostly from the midwest and eleven talks were presented A highlight of the conference was a talk by D J Bartholomew on Reflections on the past and thoughts about the future The conference was especially valuable because it brought together researchers who were thinking about related problems A small conference on a limited topic is one of the best ways to stimulate research and facilitate collaboration Because of the success of the first conference a second conference was organized and held in September of 1985 This second conference was made possible again by support from the Office of Naval Research under Department of the Navy Contract NOOOI4 85 0161 and the University of Iowa There were thirty five participants and twenty presentations on a wide variety of topics dealing with order restricted inference at the second conference This volume is a collection of fourteen of those presentations By collecting together and organizing the fundamental results in order restricted inference in Statistical Inference under Order Restrictions R E Barlow D J Bartholomew J M Bremner and H D Brunk have done much to stimulate research in this area and so we wish to express our gratitude to them first Advances in Order Restricted Statistical

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Statistical Inference Under Order Restrictions with Applications Joshua Martin Betcher, 2004 *Restricted Parameter Space Estimation Problems* Constance van Eeden, 2006-12-15 This monograph is addressed to anyone interested in the subject of restricted parameter space estimation and in particular to those who want to learn or bring their knowledge up to date about in admissibility and minimaxity problems for such parameter spaces The coverage starts in the early 1950s when the subject of inference for restricted parameter spaces began to be studied and ends around the middle of 2004 It presents known and also some new results on in admissibility and minimaxity for nonsequential point estimation problems in restricted n dimensional parameter spaces Relationships between various results are discussed and open problems are

pointed out Few complete proofs are given but outlines of proofs are often supplied The reader is always referred to the published papers and often results are clarified by presenting examples of the kind of problems an author solves or of problems that cannot be solved by a particular result The monograph does not touch on the subject of testing hypotheses in restricted parameter spaces The latest books on that subject are by Robertson Wright and Dykstra 1988 and Akkerboom 1990 but many new results in that area have been obtained since The monograph does have a chapter in which questions about the existence of maximum likelihood estimators are discussed Some of their properties are also given there as well as some algorithms for computing them Most of these results cannot be found in the Robertson Wright Dykstra book Statistical Inference for Parameters Subject to Order Restrictions Xiaofeng Tan,1997

Testing Problems with Linear or Angular Inequality Constraints Johan C. Akkerboom,2012-12-06 Represents a self contained account of a new promising and generally applicable approach to a large class of one sided testing problems where the alternative is restricted by at least two linear inequalities It highlights the geometrical structure of these problems It gives guidance in the construction of a so called Circular Likelihood Ratio CLR test which is obtained if the linear inequalities or polyhedral cone are replaced by one suitable angular inequality or circular cone Such a test will often constitute a nice and easy to use compromise between the LR test and a suitable linear test against the original alternative The book treats both theory and practice of CLR tests For cases with up to 13 linear inequalities it evaluates the power of CLR tests derives the most stringent CLR test and provides tables of critical values It is of interest both to the specialist in order restricted inference and to the statistical consultant in need of simple and powerful one sided tests Many examples are worked out for ANOVA goodness of fit and contingency table problems Case studies are devoted to Mokken's one dimensional scaling model one sided treatment comparison in a two period crossover trial and some real data ANOVA layouts biology and educational psychology

Stochastic Ordering and Dependence in Applied Probability R. Szekli,2012-12-06 This book is an introductory course in stochastic ordering and dependence in the field of applied probability for readers with some background in mathematics It is based on lectures and seminars I have been giving for students at Mathematical Institute of Wroclaw University and on a graduate course at Industrial Engineering Department of Texas A M University College Station and addressed to a reader willing to use for example Lebesgue measure conditional expectations with respect to sigma fields martingales or compensators as a common language in this field In Chapter 1 a selection of one dimensional orderings is presented together with applications in the theory of queues some parts of this selection are based on the recent literature not older than five years In Chapter 2 the material is centered around the strong stochastic ordering in many dimensional spaces and functional spaces Necessary facts about conditioning Markov processes and point processes are introduced together with some classical results such as the product formula and Poissonian departure theorem for Jackson networks or monotonicity results for some renewal processes then results on stochastic ordering of networks renewal policies and single server queues connected with Markov

renewal processes are given Chapter 3 is devoted to dependence and relations between dependence and ordering exemplified by results on queueing networks and point processes among others

Smoothing and Regression Michael G. Schimek, 2013-05-29 A comprehensive introduction to a wide variety of univariate and multivariate smoothing techniques for regression Smoothing and Regression Approaches Computation and Application bridges the many gaps that exist among competing univariate and multivariate smoothing techniques It introduces describes and in some cases compares a large number of the latest and most advanced techniques for regression modeling Unlike many other volumes on this topic which are highly technical and specialized this book discusses all methods in light of both computational efficiency and their applicability for real data analysis Using examples of applications from the biosciences environmental sciences engineering and economics as well as medical research and marketing this volume addresses the theory computation and application of each approach A number of the techniques discussed such as smoothing under shape restrictions or of dependent data are presented for the first time in book form Special features of this book include Comprehensive coverage of smoothing and regression with software hints and applications from a wide variety of disciplines A unified easy to follow format Contributions from more than 25 leading researchers from around the world More than 150 illustrations also covering new graphical techniques important for exploratory data analysis and visualization of high dimensional problems Extensive end of chapter references For professionals and aspiring professionals in statistics applied mathematics computer science and econometrics as well as for researchers in the applied and social sciences Smoothing and Regression is a unique and important new resource destined to become one the most frequently consulted references in the field

Ordered Data Analysis, Modeling and Health Research Methods Pankaj Choudhary, Chaitra H. Nagaraja, Hon Keung Tony Ng, 2015-12-14 This volume presents an eclectic mix of original research articles in areas covering the analysis of ordered data stochastic modeling and biostatistics These areas were featured in a conference held at the University of Texas at Dallas from March 7 to 9 2014 in honor of Professor H N Nagaraja's 60th birthday and his distinguished contributions to statistics The articles were written by leading experts who were invited to contribute to the volume from among the conference participants The volume is intended for all researchers with an interest in order statistics distribution theory analysis of censored data stochastic modeling time series analysis and statistical methods for the health sciences including statistical genetics

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web item description fleece backed tpo bonding adhesive item number w590030095 description genflextm fb bonding adhesive is designed specifically for bonding genflex fleece backed tpo membrane to various insulation surfaces specific existing roof surfaces and approved substrates as specified in current genflex technical specifications

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web tpo accessories thermoplastic polyolefin tpo roofing thermoplastic membrane roofing 07 54 23 01 description a contact type bonding adhesive specially designed for bonding tpo single ply roofing membranes and flashings to various roofing substrates

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web ez tpo bonding adhesive is a solvent based contact adhesive genflex water based bonding adhesive p is a contact adhesive used for bonding genflex tpo membranes to acceptable substrates ez tpo bonding adhesive lvoc is a solvent based formulation used for bonding genflex tpo membranes to acceptable substrates ez

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web summary technical use for adhering jm tpo and jm epdm membranes to approved substrates do not use on fleece backed membranes at any time type one part low voc synthetic polymer based membrane adhesive substrates compatible with approved insulations and cover boards wood substrates concrete and light weight concrete decks

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web low voc bonding adhesive is a high strength solvent based contact adhesive that allows bonding of epdm and tpo

membrane to various porous and non porous substrates this product meets the 250 gpl voc content requirements of the otc model rule for single ply roofing adhesives

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web product name ez tpo bonding adhesive 1 2 relevant identified uses of the substance or mixture and uses advised against relevant identified use s adhesive 1 3 details of the supplier of the safety data sheet manufacturer firestone building products company 250 west 96th street indianapolis in 46260 united states genflexmsds bfdp com

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web ez tpo bonding adhesive lvoc 250 west 96th street indianapolis in 46260 800 443 4272 genflex com pds 828b 04 10 2014 application precautions 100 adhesive coverage on both the membrane and substrate is required do not apply bonding adhesive to seam areas avoid globs or puddles of adhesive product data size contents

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web genflex genflex commercial roofing systems easy to use fast to install

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web everguard tpo low voc bonding adhesive contains less than 250 grams per liter of volatile organic compounds vocs and has been formulated using a blend of voc exempt and non exempt solvents to be in compliance with air quality regulations for single ply roofing adhesives

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web safety data sheet section 1 identification of the substance mixture and of the company undertaking 1 1 product identifier product name l ez tpo fb bonding adhesive lvoc 1 2 relevant identified uses of the substance or mixture and uses advised against relevant identified use s l construction

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acceptable substrates installation

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web product name elevate ultraply tpo and genflex ez tpo roofing systems installed over gypsum roof decks manufacturer
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