Karl Mosler

Multivariate Dispersion, Central Regions and Depth

The Lift Zonoid Approach

Multivariate Dispersion Central Regions And Depth The Lift Zonoid Approach

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Multivariate Dispersion Central Regions And Depth The Lift Zonoid Approach:
Multivariate Dispersion, Central Regions, and Depth Karl Mosler,2012-12-06 This book introduces a new representation of probability measures the lift zonoid representation and demonstrates its usefulness in statistical applica tions The material divides into nine chapters Chapter 1 exhibits the main idea of the lift zonoid representation and surveys the principal results of later chap ters without proofs Chapter 2 provides a thorough investigation into the theory of the lift zonoid All principal properties of the lift zonoid are col lected here for later reference The remaining chapters present applications of the lift zonoid approach to various fields of multivariate analysis Chap ter 3 introduces a family of central regions the zonoid trimmed regions by which a distribution is characterized Its sample version proves to be useful in describing data Chapter 4 is devoted to a new notion of data depth zonoid depth which has applications in data analysis as well as in inference In Chapter 5 nonparametric multivariate tests for location and scale are in vestigated their test statistics are based on notions of data depth including the zonoid depth Chapter 6 introduces the depth of a hyperplane and tests which are built on it Chapter 7 is about volume statistics the volume of the lift zonoid and the volumes of zonoid trimmed regions they serve as multivariate measures of dispersion and dependency Chapter 8 treats the lift zonoid order which is a stochastic order to compare distributions for their dispersion and also indices and related orderings **Multivariate Dispersion, Central Regions, and Depth** Karl Mosler,2011-04-01 **Case Studies in Bayesian Statistics** Constantine Gatsonis,Robert E. Kass,Alicia Carriquiry,Andrew Gelman,David Higdon,Donna K. Pauler,Isabella Verdinelli,2018-08-17 The 6th Workshop on Case Studies in Bayesian Statistics was held at the Carnegie Mellon University in October 2001 This volume contains the invited case studies with the accompanying discussion as well as contributed papers selected by a refereeing process *Weighted Empirical Processes in Dynamic Nonlinear Models* Hira L. Koul,2012-12-06 The role of the weak convergence technique via weighted empirical processes has proved to be very useful in advancing the development of the asymptotic theory of the so called robust inference procedures corresponding to non smooth score functions from linear models to nonlinear dynamic models in the 1990 s This monograph is an ex panded version of the monograph Weighted Empiricals and Linear Models IMS Lecture Notes Monograph 21 published in 1992 that includes some aspects of this development The new inclusions are as follows Theorems 2 2 4 and 2 2 5 give an extension of the Theorem 2 2 3 old Theorem 2 2b 1 to the unbounded random weights case These results are found useful in Chapters 7 and 8 when dealing with ho moscedastic and conditionally heteroscedastic autoregressive models actively researched family of dynamic models in time series analysis in the 1990 s The weak convergence results pertaining to the partial sum process given in Theorems 2 2 6 and 2 2 7 are found useful in fitting a parametric autoregressive model as is expounded in Section 7 7 in some detail Section 6 6 discusses the related problem of fit ting a regression model using a certain partial sum process Inboth sections a certain transform of the underlying process is shown to provide asymptotically distribution free tests Other important changes are as

follows Theorem 7 3 **Robustness and Complex Data Structures** Claudia Becker,Roland Fried,Sonja Kuhnt,2014-07-08 This Festschrift in honour of Ursula Gather s 60th birthday deals with modern topics in the field of robust statistical methods especially for time series and regression analysis and with statistical methods for complex data structures The individual contributions of leading experts provide a textbook style overview of the topic supplemented by current research results and questions The statistical theory and methods in this volume aim at the analysis of data which deviate from classical stringent model assumptions which contain outlying values and or have a complex structure Written for researchers as well as master and PhD students with a good knowledge of statistics **Combining Soft Computing and Statistical Methods in Data Analysis** Christian Borgelt,Gil González Rodríguez,Wolfgang Trutschnig,María Asunción Lubiano,María Angeles Gil,Przemyslaw Grzegorzewski,Olgierd Hryniewicz,2010-10-12 Over the last forty years there has been a growing interest to extend probability theory and statistics and to allow for more flexible modelling of imprecision uncertainty vagueness and ignorance The fact that in many real life situations data uncertainty is not only present in the form of randomness stochastic uncertainty but also in the form of imprecision fuzziness is but one point underlining the need for a widening of statistical tools Most such extensions originate in a softening of classical methods allowing in particular to work with imprecise or vague data considering imprecise or generalized probabilities and fuzzy events etc About ten years ago the idea of establishing a recurrent forum for discussing new trends in the before mentioned context was born and resulted in the first International Conference on Soft Methods in Probability and Statistics SMPS that was held in Warsaw in 2002 In the following years the conference took place in Oviedo 2004 in Bristol 2006 and in Toulouse 2008 In the current edition the conference returns to Oviedo This edited volume is a collection of papers presented at the SMPS 2010 conference held in Mieres and Oviedo It gives a comprehensive overview of current research into the fusion of soft methods with probability and statistics *Statistical Matching* Susanne Rässler,2012-12-06 Data fusion or statistical file matching techniques merge data sets from different survey samples to solve the problem that exists when no single file contains all the variables of interest Media agencies are merging television and purchasing data statistical offices match tax information with income surveys Many traditional applications are known but information about these procedures is often difficult to achieve The author proposes the use of multiple imputation MI techniques using informative prior distributions to overcome the conditional independence assumption By means of MI sensitivity of the unconditional association of the variables not jointy observed can be displayed An application of the alternative approaches with real world data concludes the book **Soft Methodology and Random Information Systems** Miguel Concepcion Lopez-Diaz,Maria Angeles Gil,Przemyslaw Grzegorzewski,Olgierd Hryniewicz,Jonathan Lawry,2013-06-05 The analysis of experimental data resulting from some underlying random process is a fundamental part of most scientific research Probability Theory and Statistics have been developed as flexible tools for this analyis and have been applied successfully in various fields such as Biology Economics Engineering Medicine or Psychology

However traditional techniques in Probability and Statistics were devised to model only a singe source of uncertainty namely randomness In many real life problems randomness arises in conjunction with other sources making the development of additional softening approaches essential This book is a collection of papers presented at the 2nd International Conference on Soft Methods in Probability and Statistics SMPS 2004 held in Oviedo providing a comprehensive overview of the innovative new research taking place within this emerging field *Data Analysis, Machine Learning and Knowledge Discovery* Myra Spiliopoulou,Lars Schmidt-Thieme,Ruth Janning,2013-11-26 Data analysis machine learning and knowledge discovery are research areas at the intersection of computer science artificial intelligence mathematics and statistics They cover general methods and techniques that can be applied to a vast set of applications such as web and text mining marketing medicine bioinformatics and business intelligence This volume contains the revised versions of selected papers in the field of data analysis machine learning and knowledge discovery presented during the 36th annual conference of the German Classification Society GfKl The conference was held at the University of Hildesheim Germany in August 2012

Journal of the American Statistical Association ,2009 **Nonlinear Estimation and Classification** David D. Denison,2003-01-22 Researchers in many disciplines now face the formidable task of processing massive amounts of high dimensional and highly structured data Advances in data collection and information technologies have coupled with innovations in computing to make commonplace the task of learning from complex data As a result fundamental statistical research is being undertaken in a variety of different fields Driven by the difficulty of these new problems and fueled by the explosion of available computer power highly adaptive non linear procedures are now essential components of modern data analysis a term that we liberally interpret to include speech and pattern recognition classification data compression and image processing The development of new flexible methods combines advances from many sources including approximation theory numerical analysis machine learning signal processing and statistics This volume collects 31 papers from a unique workshop designed to promote communication between these different disciplines Held in the spring of 2001 at the Mathematical Sciences Research Institute in Berkeley CA the meeting brought together eminent experts from machine learning artificial intelligence applied mathematics image analysis signal processing information theory and optimization In addition to presentations on fundamental methodological work there were talks on complex applications like environmental modeling network analysis and bioinformatics Statistics **AMSTAT News** American Statistical Association,2004

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