

Optimizing Methods in Statistics

Edited by
Jagdish S. Rustagi

Academic Press

Optimizing Methods In Statistics

Jagdish S. Rustagi



Optimizing Methods In Statistics:

Introduction to Optimization Methods and their Application in Statistics B. Everitt, 2012-12-06 Optimization techniques are used to find the values of a set of parameters which maximize or minimize some objective function of interest. Such methods have become of great importance in statistics for estimation model fitting etc. This text attempts to give a brief introduction to optimization methods and their use in several important areas of statistics. It does not pretend to provide either a complete treatment of optimization techniques or a comprehensive review of their application in statistics; such a review would of course require a volume several orders of magnitude larger than this, since almost every issue of every statistics journal contains one or other paper which involves the application of an optimization method. It is hoped that the text will be useful to students on applied statistics courses and to researchers needing to use optimization techniques in a statistical context. Lastly, my thanks are due to Bertha Lakey for typing the manuscript.

Optimizing Methods in Statistics Jagdish S. Rustagi, 2014-05-10 *Optimizing Method in Statistics* is a compendium of papers dealing with variational methods, regression analysis, mathematical programming, optimum seeking methods, stochastic control, optimum design of experiments, optimum spacings and order statistics. One paper reviews three optimization problems encountered in parameter estimation, namely: 1. iterative procedures for maximum likelihood estimation based on complete or censored samples of the parameters of various populations; 2. optimum spacings of quantiles for linear estimation; and 3. optimum choice of order statistics for linear estimation. Another paper notes the possibility of posing various adaptive filter algorithms to make the filter learn the system model while the system is operating in real time. By reducing the time necessary for process modeling, the time required to implement the acceptable system design can also be reduced. One paper evaluates the parallel structure between duality relationships for the linear functional version of the generalized Neyman-Pearson problem as well as the duality relationships of linear programming as these apply to bounded variable linear programming problems. The compendium can prove beneficial to mathematicians, students and professors of calculus, statistics or advanced mathematics.

Optimizing Methods in Statistics; Proceedings. Edited by Jagdish S. Rustagi Symposium on Optimizing Methods in Statistics, Ohio State University, 1971, 1971. *Optimizing Methods in Statistics*, 1971. *Optimization Techniques in Statistics* Jagdish S. Rustagi, 2014-05-19 Statistics help guide us to optimal decisions under uncertainty. A large variety of statistical problems are essentially solutions to optimization problems. The mathematical techniques of optimization are fundamental to statistical theory and practice. In this book Jagdish Rustagi provides full spectrum coverage of these methods ranging from classical optimization and Lagrange multipliers to numerical techniques using gradients or direct search to linear, nonlinear and dynamic programming using the Kuhn-Tucker conditions or the Pontryagin maximal principle. Variational methods and optimization in function spaces are also discussed, as are stochastic optimization in simulation including annealing methods. The text features numerous applications including finding maximum likelihood estimates.

Markov decision processes Programming methods used to optimize monitoring of patients in hospitals Derivation of the Neyman Pearson lemma The search for optimal designs Simulation of a steel mill Suitable as both a reference and a text this book will be of interest to advanced undergraduate or beginning graduate students in statistics operations research management and engineering sciences and related fields Most of the material can be covered in one semester by students with a basic background in probability and statistics Covers optimization from traditional methods to recent developments such as Karhmarkars algorithm and simulated annealing Develops a wide range of statistical techniques in the unified context of optimization Discusses applications such as optimizing monitoring of patients and simulating steel mill operations Treats numerical methods and applications Includes exercises and references for each chapter Covers topics such as linear nonlinear and dynamic programming variational methods and stochastic optimization *Optimizing Methods in Statistics* ohio Symposium on optimizing methods in statistics (1971. r),1971 Optimizing Methods in Statistics Jagdish S.

Rustagi,1971 **Optimizing methods in statistics. Proceedings of an International Conference ; 1971** ,1971

Proceedings of the Symposium on Optimizing Methods in Statistics. Held at the Center for Tomorrow, Ohio State University on 14-16 June 1971 Jagdish S. Rustagi,OHIO STATE UNIV COLUMBUS DIV OF STATISTICS.,1971

Problems of optimization in statistics arise in many different contexts The methods of estimation require maximization or minimization of certain functions The classical methods of least squares maximum likelihood minimum variance and minimum chi square are associated by their very name with optimization The statistical decision theory deals with problems of finding optimum decision rules In the theory of tests of hypotheses methods of obtaining most powerful tests are directly associated with the process of optimization Techniques of mathematical programming also have been used in statistics in many contexts such as in estimation of parameters of a Markov chain and in regression analysis In order to bring active research workers together to exchange ideas and to stimulate young researchers in this important area a symposium on optimizing methods in statistics was held The program of the symposium was organized in sessions on Variational methods Regression analysis Optimum seeking methods Mathematical programming Stochastic control Optimum design of experiments Optimum spacings Order statistics Problems and applications Author Computer Oriented Statistical and Optimization Methods , OPTIMIZING METHODS IN STATISTICS- PROCEEDINGS OF A SYMPOSIUM , Stochastic Optimization Methods Kurt Marti,2008-05-16 Optimization problems arising in practice involve random model parameters For the computation of robust optimal solutions i e optimal solutions being insensitive with respect to random parameter variations appropriate deterministic substitute problems are needed Based on the probability distribution of the random data and using decision theoretical concepts optimization problems under stochastic uncertainty are converted into appropriate deterministic substitute problems Due to the occurring probabilities and expectations approximative solution techniques must be applied Several deterministic and stochastic approximation methods are provided Taylor expansion methods

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