

Norbert Schmitz

Optimal Sequentially Planned Decision Procedures



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Liming Liu

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Optimal Sequentially Planned Decision Procedures Norbert Schmitz,2012-12-06 Learning from experience making decisions on the basis of the available information and proceeding step by step to a desired goal are fundamental behavioural qualities of human beings Nevertheless it was not until the early 1940 s that such a statistical theory namely Sequential Analysis was created which allows us to investigate this kind of behaviour in a precise manner A Wald s famous sequential probability ratio test SPRT see example 1 8 turned out to have an enormous influence on the development of this theory On the one hand Wald s fundamental monograph Sequential Analysis Wa is essentially centered around this test On the other hand important properties of the SPRT e g Bayes optimality minimax properties uniform optimality with respect to expected sample sizes gave rise to the development of a general statistical decision theory As a consequence the SPRT s played a dominating role in the further development of sequential analysis and more generally in theoretical statistics

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Sequential Methods and Their Applications Nitin

Mukhopadhyay,Basil M. de Silva,2008-10-28 Interactively Run Simulations and Experiment with Real or Simulated Data to Make Sequential Analysis Come AliveTaking an accessible nonmathematical approach to this field Sequential Methods and Their Applications illustrates the efficiency of sequential methodologies when dealing with contemporary statistical challenges in many areas The book fir

Group Sequential and Adaptive Methods for Clinical Trials Christopher

Jennison,Bruce W. Turnbull,2025-12-08 In clinical trials monitoring accumulating data at regular intervals is essential for

balancing ethical and financial considerations against scientific rigor This comprehensive second edition reflects the remarkable evolution in adaptive clinical trial methodology over the past two decades Since publication of the first edition these approaches have transformed from theoretical concepts to widely accepted practices now endorsed by regulatory authorities including formal FDA guidance Features Eleven entirely new chapters including optimal design construction

delayed pipeline data accommodation and multiple comparison procedures Eight dedicated chapters on adaptive methods including sample size re assessment seamless Phase II III trials multi arm multi stage trials and enrichment designs Exact methods for binary and Poisson data with applications to vaccine trials Expanded discussion of binding versus non binding futility boundaries for enhanced decision making A chapter with a thoroughly updated review of Bayesian approaches to sequential trial design and analysis Incorporates response adaptive treatment assignment in group sequential designs

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Sequential and Adaptive Methods for Clinical Trials Second Edition provides the comprehensive understanding needed to design more efficient ethical and scientifically rigorous clinical trials ultimately accelerating the delivery of effective treatments to patients *Handbook of Adaptive Designs in Pharmaceutical and Clinical Development* Annpey Pong, Shein-Chung Chow, 2016-04-19 In response to the US FDA's Critical Path Initiative innovative adaptive designs are being used more and more in clinical trials due to their flexibility and efficiency especially during early phase development *Handbook of Adaptive Designs in Pharmaceutical and Clinical Development* provides a comprehensive and unified presentation of the principle *The Economics of Search* Brian McCall, John McCall, 2007-12-20 The economics of search is a prominent component of economic theory and it has a richness and elegance that underpins a host of practical applications In this book Brian and John McCall present a comprehensive overview of the economic theory of search from the classical model of job search formulated 40 years ago to the recent developments in eq *Stage-Wise Adaptive Designs* Shelemyahu Zacks, 2009-05-11 An expert introduction to stage wise adaptive designs in all areas of statistics *Stage Wise Adaptive Designs* presents the theory and methodology of stage wise adaptive design across various areas of study within the field of statistics from sampling surveys and time series analysis to generalized linear models and decision theory Providing the necessary background material along with illustrative S PLUS functions this book serves as a valuable introduction to the problems of adaptive designs The author begins with a cohesive introduction to the subject and goes on to concentrate on generalized linear models followed by stage wise sampling procedures in sampling surveys Adaptive forecasting in the area of time series analysis is presented in detail and two chapters are devoted to applications in clinical trials Bandits problems are also given a thorough treatment along with sequential detection of change points sequential applications in industrial statistics and software reliability S Plus functions are available to accompany particular computations and all examples can be worked out using R which is available on the book's related FTP site In addition a detailed appendix outlines the use of these software functions while an extensive bibliography directs readers to further research on the subject matter Assuming only a basic background in statistical topics *Stage Wise Adaptive Designs* is an excellent supplement to statistics courses at the upper undergraduate and graduate levels It also serves as a valuable reference for researchers and practitioners in the fields of statistics and biostatistics **Mathematical Reviews**, 2006 *Encyclopedia of Statistical Sciences, Update* Samuel Kotz, Campbell B. Read, David L. Banks, 1997 Keeping pace with the latest developments in all branches of statistical science *Encyclopedia of Statistical Sciences* is the number one source of information on statistical theory methods and applications for researchers and clinicians This new volume is the last of three updates designed to bring the Encyclopedia in line with new and emerging topics and important advances in statistical science made over the past decade Each self contained entry is written by a leader in the field and easily understood by readers with a modest statistical background In addition to the main selections which feature fascinating discussions of developments in various branches of the statistical sciences readers

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Stochastic Ordering and Dependence in Applied Probability

R. Szekli,1995-01-24 This book presents an introductory course in stochastic orderings and dependence and their applications to queues and networks of queues Readers are assumed to have a firm grounding in Lebesgue measure conditional expectation and martingales Chapter 1 presents a collection of one dimensional orderings with applications to the theory of queues Chapter 2 extends these concepts to stochastic orderings in many dimensional spaces and functional spaces Then results are given on stochastic ordering of networks replacement policies and single server queues associated with Markov renewal processes Finally Chapter 3 is devoted to dependence and the relations between dependence and orderings and it includes applications to queueing networks and point processes

Branching Processes C.C. Heyde,1995-04-27

This volume presents the edited proceedings of the First World Congress on Branching Processes The contributions present new research and surveys of the current research activity in this field As a result all those undertaking research in the subject will find this a timely and high quality volume to have on their shelves

The Annals of Statistics ,2007

Current Index to Statistics, Applications, Methods and Theory ,1995 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields

Measuring Risk in Complex Stochastic Systems J. Franke,Wolfgang Härdle,Gerhard Stahl,2000-06-15

This collection of articles by leading researchers will be of interest to people working in the area of mathematical finance

Athens Conference on Applied Probability and Time Series Analysis Edward James Hannan,Joseph Mark Gani,1996-08-09

The Athens Conference on Applied Probability and Time Series in 1995 brought together researchers from across the world The published papers appear in two volumes Volume II presents papers on time series analysis many of which were contributed to a meeting in March 1995 partly in honour of E J Hannan The initial paper by P M Robinson discusses Ted Hannan s researches and their influence on current work in time series analysis Other papers discuss methods for finite parameter Gaussian models time series with infinite variance or stable marginal distribution frequency domain methods long range dependent processes nonstationary processes and nonlinear time series The methods presented can be applied in a number of fields such as statistics applied mathematics engineering economics and ecology The papers include many of the topics of current interest in time series analysis and will be of interest

to a wide range of researchers **Management Science in China** Liming Liu,1999 **Monte Carlo and Quasi-Monte Carlo Methods in Scientific Computing** Harald Niederreiter,Peter Jau-Shyong Shiue,1995-09-11 Scientists and engineers are increasingly making use of simulation methods to solve problems which are insoluble by analytical techniques Monte Carlo methods which make use of probabilistic simulations are frequently used in areas such as numerical integration complex scheduling queueing networks and large dimensional simulations This collection of papers arises from a conference held at the University of Nevada Las Vegas in 1994 The conference brought together researchers across a range of disciplines whose interests include the theory and application of these methods This volume provides a timely survey of this field and the new directions in which the field is moving **Bayesian Inference in Wavelet-Based Models** Peter Müller,1999-06-22 The remaining papers in this volume are divided into six parts independent prior modeling decision theoretic aspects dependent prior modeling spatial models using bivariate wavelet bases empirical Bayes approaches and case studies **BOOK JACKET** *Robust Statistics, Data Analysis, and Computer Intensive Methods* Helmut Rieder,1996 This book gathers together a wide range of contributions on modern techniques which are becoming widely used in statistics These methods include the bootstrap nonparametric density estimation robust regression and projections and sections

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