ALGORITHMS IN ORDER RESTRICTED STATISTICAL INFERENCE AND THE CAUCHY MEAN VALUE PROPERTY[1]

By Tim Robertson and F. T. Wright

University of Iowa, University of Missouri-Rolla

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, s_1, $s_2, \cdots, s_k$, and that we wish to estimate a real valued parameter from each distribution, say $\theta(s_i)$, $i = 1, 2 \cdots, k$. 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, $\theta(s_1) \leq \theta(s_2) \leq \cdots \leq \theta(s_k)$. 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 $\ll$ a partial order on $S = \{s_1, s_2, \cdots, s_k\}$, we consider the order

645

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    <u>Order Restricted Statistical Inference</u> 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 ofr 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   <u>Advances in Order Restricted Statistical Inference</u> Richard Dykstra,Tim Robertson,F. T. Wright,1986-01-01   **Advances in Order Restricted Statistical Inference** Richard Dykstra,Tim Robertson,Farrol T Wright,1986-11-20   **Some Aspects of Order Restricted Statistical Inference** Yeh-Fong Chen,2000   <u>Statistical Inference Under Order Restrictions</u> Richard E. Barlow,1990   **Advances in Order Restricted Statistical Inference** Richard Dykstra,Tim Robertson,F. T. Wright,1986   <u>Statistical Inference Under Order Restrictions</u> Richard E. Barlow,1978   <u>Constrained Statistical Inference</u> Pranab Kumar Sen,2011   <u>Statistical Inference Under Order Restrictions - the Theory and Application of Isotonic Regression R.E. Barlow [And Others]</u> ,1972

   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 restrict 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 stricted 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 ni dimensional parameter spaces Relationships between various results are d cussed 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 clari ed 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 stricted 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 introductionary 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 senlinars I have been giving for students at Mathematical Institute of Wroclaw University and on a graduate course a t 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 dimen sional 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 re newal processes then results on stochastic ordering of networks re ment 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   **MACSYMA for Statisticians** Barbara Heller,1991-06-07 Complements the MACSYMA program by showing professionals as well as students how to use it quickly and easily thus enabling them to perform ordinarily complicated and cumbersome mathematical procedures with a computer rather than by hand User friendly it allows for quick assimilation of the program and its features relying on expository material examples and exercises with answers Many of the examples explain how to solve statistical problems that are difficult to do by hand and also difficult to get the computer to figure out using the manual included with the program   **Panel Surveys** Daniel Kasprzyk,1989-08-16 A comprehensive review of the

design problems of implementation and analytic uses of panel surveys A multidisciplinary group of contributors presents a comparative evaluation of longitudinal studies offering both general reviews and detailed discussion of methodological issues Modes of data collection statistical design and estimation database management sources of nonsampling error panel conditioning nonresponse adjustments estimation of cross sectional and change parameters and modeling are covered

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    - The Rise of Digital Reading Order Restricted Statistical Inference
    - Advantages of eBooks Over Traditional Books
2. Identifying Order Restricted Statistical Inference
    - Exploring Different Genres
    - Considering Fiction vs. Non-Fiction
    - Determining Your Reading Goals
3. Choosing the Right eBook Platform
    - Popular eBook Platforms
    - Features to Look for in an Order Restricted Statistical Inference
    - User-Friendly Interface
4. Exploring eBook Recommendations from Order Restricted Statistical Inference
    - Personalized Recommendations
    - Order Restricted Statistical Inference User Reviews and Ratings
    - Order Restricted Statistical Inference and Bestseller Lists
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- Exploring Educational eBooks
14. Embracing eBook Trends
    - Integration of Multimedia Elements
    - Interactive and Gamified eBooks

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