

Nonlinear Renewal Theory in Sequential Analysis

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Nonlinear Renewal Theory In Sequential Analysis:

Nonlinear Renewal Theory in Sequential Analysis Michael Woodroffe, 1982-01-31 The global approach to nonlinear renewal theory is integrated with the author's own local approach. Both the theory and its applications are placed in perspective by including a discussion of the linear renewal theorem and its applications to the sequential probability ratio test. Applications to repeated significance tests to tests with power one and to sequential estimation are also included. The monograph is self-contained for readers with a working knowledge of measure theoretic probability and intermediate statistical theory.

NONLINEAR MARKOV RENEWAL THEORY WITH APPLICATIONS TO SEQUENTIAL ANALYSIS. VINCENT F. MELFI, 1991 adjusted at the time of each breakdown. *A Non-linear Renewal Theory with Applications to Sequential Analysis*, 2 T. L. Lai, D. Siegmund, 1977.

A Non-linear Renewal Theory with Applications to Sequential Analysis II. STANFORD UNIV CALIF DEPT OF STATISTICS., T. L. Lai, D. Siegmund, 1977. An analogue of Blackwell's renewal theorem is obtained for processes $Z_{\substack{n \\ S_{\substack{n \\ \xi_{\substack{n \\ n}}}}}$ where $S_{\substack{n \\ n}}$ is the n th partial sum of a sequence $X_1, X_2, \dots$ of independent identically distributed random variables with finite positive mean and $\xi_{\substack{n \\ n}}$ is independent of $X_{\substack{n \\ n-1}}, X_{\substack{n \\ n-2}}$ and has sample paths which are slowly changing in a sense made precise below. As a consequence asymptotic expansions up to terms tending to 0 are obtained for the expected value of certain first passage times. Applications to sequential analysis are given.

Sequential Analysis Alexander Tartakovsky, Igor Nikiforov, Michele Basseville, 2014-08-27. Sequential Analysis Hypothesis Testing and Changepoint Detection systematically develops the theory of sequential hypothesis testing and quickest changepoint detection. It also describes important applications in which theoretical results can be used efficiently. The book reviews recent accomplishments in hypothesis testing and changepoint detection.

Recent Developments in Nonparametric Inference and Probability, 2006. Sequential Analysis and Probability Theory David Siegmund, STANFORD UNIV CA DEPT OF STATISTICS., 1987. Most of the research performed under this contract can be described under four broad related categories: 1. Nonlinear renewal theory and its applications to sequential analysis; 2. corrected diffusion approximations and their applications; 3. sequential analysis of the proportional hazards model; and 4. change point problems.

Keywords: Bibliographies.

Stopped Random Walks Allan Gut, 2009-04-03. Classical probability theory provides information about random walks after a fixed number of steps. For applications, however, it is more natural to consider random walks evaluated after a random number of steps. Examples are sequential analysis, queueing theory, storage and inventory theory, insurance risk theory, reliability theory, and the theory of counters.

Stopped Random Walks Limit Theorems and Applications shows how this theory can be used to prove limit theorems for renewal counting processes, first passage time processes, and certain two-dimensional random walks, and to how these results are useful in various applications. This second edition offers updated content and an outlook on further results, extensions, and generalizations. A new chapter examines nonlinear renewal processes in order to present the analogous theory for perturbed random walks modeled as a

random walk plus noise **Journal of Statistical Planning and Inference** North-Holland Publishing Company,2001

Recent Developments in Nonparametric Inference and Probability Jiayang Sun,2006 **The Yokohama Mathematical Journal** ,1994 Comparison of Treatments Under Adaptive Treatment Allocation in Clinical Trials and Stochastic Adaptive Control Todd Lawrence Graves,1995 British Books in Print ,1985 **Journal of Statistical Planning and Inference** ,1995 **Statistica Sinica** ,2006 *Mathematical Methods of Statistics* ,1998 **Problems in Boundary Crossing for Random Walks** Michael L. Hogan,1984 Repeated Likelihood Ratio Tests for Curved Exponential Families Steven Paul Lalley,Stanford University. Department of Statistics,1980 A class of repeated significance tests for curved hypotheses in multiparameter exponential families is studied and asymptotic formulae for the significance levels of such tests are obtained Special attention is given the important case of comparing Bernoulli success probabilities Author *The Bulletin of Mathematics Books* ,1992 **New Perspectives in Theoretical and Applied Statistics** Madan Lal Puri,Jose Perez Vilaplana,Wolfgang Wertz,1987-03-12 Contains 40 of the papers presented at the Third International Meeting of Statistics in the Basque Country held in Bilbao Spain in August 1986 Papers present recent important developments in statistical theory including new methodologies and improved or novel theoretical tools which have removed past restrictions and vastly broadened potential applications some have already had significant impact on modeling design and analysis of statistical experiments Chapters cover a wide range of topics including data analysis sampling theory growth curves analysis both theoretical and applied aspects of time series analysis nonparametric theory the Edgeworth expansions in statistics and probability the bootstrap and randomization methods density estimation hypotheses testing pseudorandom numbers and sequential estimation

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