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

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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

Order Restricted Statistical Inference

Daniel Kasprzyk

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Order Restricted Statistical Inference 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 *Advances in Order Restricted Statistical Inference* 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 **Statistical Inference Under Order Restrictions** Richard E. Barlow,1990 **Advances in Order Restricted Statistical Inference** Richard Dykstra,Tim Robertson,F. T. Wright,1986 **Statistical Inference Under Order Restrictions** Richard E. Barlow,1978 **Constrained Statistical Inference** Pranab Kumar Sen,2011 *Statistical Inference Under Order Restrictions - the Theory and Application of Isotonic Regression R.E. Barlow [And Others]* ,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 exem plified by results on queueing networks and point processes among others

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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 **Statistics for Research** Shirley Dowdy,Stanley Wearden,1991-01-22 Statistics for Experimenters An Introduction to Design Data Analysis and Model Building George E P Box William G Hunter and J Stuart Hunter The authors are to be congratulated for having written an excellent book The writing is literate and the technical aspects impeccable Journal of Quality Technology Demonstrates the design of highly efficient statistical and engineering programs using a special applied approach Covers hypothesis tests confidence intervals comparison of means t tests and more Includes many examples illustrations and exercises with answers throughout Advanced topics of special interest are detailed in readily understood language 1978 0 471 09315 7 653 pp Computer Intensive Methods for Testing Hypotheses An Introduction Eric W Noreen Designed to provide a basic understanding of computer intensive methods and their widespread applications this book offers computer intensive alternatives to virtually every conventional parametric and nonparametric test Assuming no more than a working knowledge of BASIC PASCAL or FORTRAN this work explores how computer intensive methods can be easily incorporated into your work The short simple and extremely flexible programs discussed here may be used as templates with only minor modification 1989 0 471 61136 0 229 pp Categorical Data Analysis Alan Agresti Chronicling the historical development of methods for analyzing categorical data this text enables practicing statisticians to catch up with recent advances and to perform analyses There is a strong emphasis on statistical computer packages such as SAS SPPS BMDP and GLIM Modern methods for ordinal data longitudinal data and generalized linear models are explained and more than 40 examples of analyses of real data sets are offered Coverage includes models for categorical or continuous responses as special cases of generalized linear models methods for repeated measurement data outlined derivations of basic asymptotic and fixed sample size inferences discussion of exact small sample procedures and prescriptions for treating ordinal variables differently than nominal variables 1990 0 471 85301 1 558 pp

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