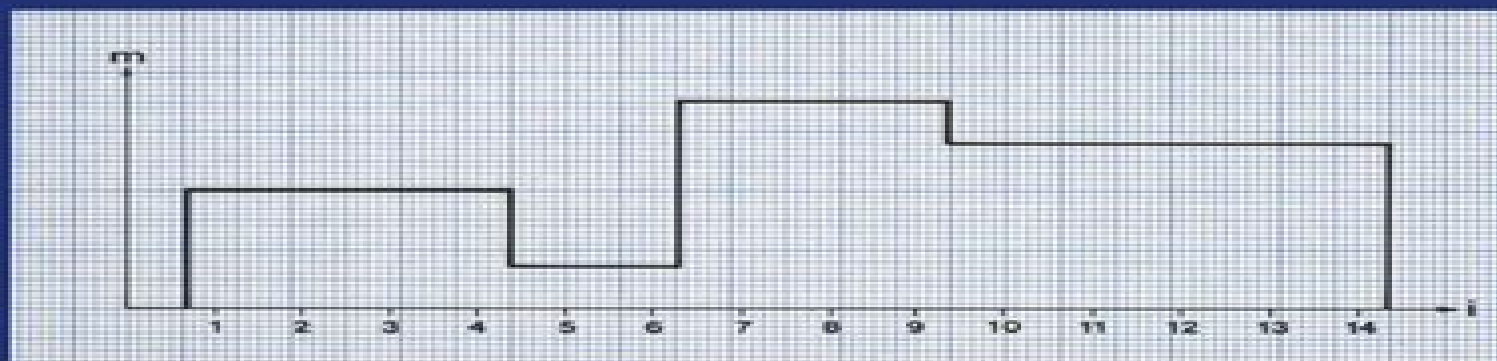


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Contributions to Statistics



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Contributions To Statistics Jaroslav Hajek Memorial Volume

Jiyuan Zhang



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Statistical Models Johann Pfanzagl, 2013-11-27 0 1 The aim of the book *Our Contributions to a General Asymptotic Statistical Theory* Springer Lecture Notes in Statistics Vol 13 1982 called Vol I in the following suggest to describe the local structure of a general family of probability measures by its tangent space and the local behavior of a functional K_k by its gradient Starting from these basic concepts asymptotic envelope power functions for tests and asymptotic bounds for the concentration of estimators are obtained and heuristic procedures are suggested for the construction of test and estimator sequences attaining these bounds In the present volume these asymptotic investigations are carried one step further From approximations by limit distributions to approximations by Edgeworth expansions 1 2 adding one term of order n to the limit distribution As in Vol I the investigation is general in the sense of dealing with arbitrary families of probability measures and arbitrary functionals The investigation is special in the sense that it is restricted to statistical procedures based on independent identically distributed observations 2 Moreover it is special in the sense that its concern are regular models i e families of probability measures and functionals which are subject to certain general conditions like differentiability Irregular models are certainly of mathematical interest Since they are hardly of any practical relevance it appears justifiable to exclude them at this stage of the investigation Empirical Processes with Applications to Statistics Galen R. Shorack, Jon A. Wellner, 2009-01-01 Originally published in 1986 this valuable reference provides a detailed treatment of limit theorems and inequalities for empirical processes of real valued random variables applications of the theory to censored data spacings rank statistics quantiles and many functionals of empirical processes including a treatment of bootstrap methods and a summary of inequalities that are useful for proving limit theorems At the end of the Errata section the authors have supplied references to solutions for 11 of the 19 Open Questions provided in the book's original edition Audience researchers in statistical theory probability theory biostatistics econometrics and computer science *U-Statistics, Mm-Estimators and Resampling* Arup Bose, Snigdhanu Chatterjee, 2018-08-28 This is an introductory text on a broad class of statistical estimators that are minimizers of convex functions It covers the basics of U statistics and Mm estimators and develops their asymptotic properties It also provides an elementary introduction to resampling particularly in the context of these estimators The last chapter is on practical implementation of the methods presented in other chapters using the free software R **Encyclopedia of Statistical Sciences, Volume 3**, 2005-12-16 Countless professionals and students who use statistics in their work rely on the multi volume Encyclopedia of Statistical Sciences as a superior and unique source of information on statistical theory methods and applications This new edition available in both print and on line versions is designed to bring the encyclopedia in line with the latest topics and advances made in statistical science over the past decade in areas such as computer intensive statistical methodology genetics medicine the environment and other applications Written by over 600 world renowned experts including the editors the entries are self contained and easily understood by readers with a limited statistical background With the publication of this second edition in 16 printed volumes

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Yang, 2012-12-06 The articles in this volume were contributed by the friends of Lucien Le Cam on the occasion of his 70th birthday in November 1994 We wish him a belated happy birthday In addition to all the usual excuses for our tardiness in the preparation of the volume we must point to the miracles of modern computing Az3 the old proverb almost put it there's many a slip twixt cup and baselineskip We beg forgiveness of any of our infinitely patient contributors who find that the final product does not quite match with the galley proofs Our task was also made harder by the sad death of our friend and fellow editor Erik Torgersen We greatly appreciate the editorial help of David Donoho with one of the more troublesome

contributions In addition to the 29 contributed articles we have included a short vita a list of publications and a list of Lucien's Ph D students We are also pleased that Lucien allowed us to include a private letter written to Grace Yang in response to a query about the extent of his formal mathematical training The letter gives some insights into what made Lucien one of the leading mathematical statisticians of the century

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