

Lecture Notes in Statistics

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12

Martin Jacobsen

**Statistical Analysis
of Counting Processes**



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Statistical Analysis Of Counting Processes

**Ørnulf Borgan,O. Borgan,Per Kragh
Andersen,Richard D. Gill,Niels Keiding**

Statistical Analysis Of Counting Processes:

Statistical Analysis of Counting Processes M. Jacobsen, 2012-12-06 A first version of these lecture notes was prepared for a course given in 1980 at the University of Copenhagen to a class of graduate students in mathematical statistics. A thorough revision has led to the result presented here. The main topic of the notes is the theory of multiplicative intensity models for counting processes first introduced by Odd Aalen in his Ph.D. thesis from Berkeley 1975 and in a subsequent fundamental paper in the Annals of Statistics 1978. In Copenhagen the interest in statistics on counting processes was sparked by a visit by Odd Aalen in 1976. At present the activities here are centered around Niels Keiding and his group at the Statistical Research Unit. The Aalen theory is a fine example of how advanced probability theory may be used to develop a powerful and for applications very relevant statistical technique. Aalen's work relies quite heavily on the *théorie générale des processus* developed primarily by the French school of probability theory. But the general theory aims at much more general and profound results than what is required to deal with objects of such a relatively simple structure as counting processes on the line. Since also this process theory is virtually inaccessible to non probabilists it would appear useful to have an account of what Aalen has done that includes exactly the amount of probability required to deal satisfactorily and rigorously with statistical models for counting processes.

Statistical Analysis of Counting Processes

Niels Keiding, 1978 *Counting Processes and Survival Analysis* Thomas R. Fleming, David P. Harrington, 2011-09-20 The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians and scientists. The book is a valuable completion of the literature in this field. It is written in an ambitious mathematical style and can be recommended to statisticians as well as biostatisticians. *Biometrische Zeitschrift* Not many books manage to combine convincingly topics from probability theory over mathematical statistics to applied statistics. This is one of them. The book has other strong points to recommend it: it is written with meticulous care in a lucid style, general results being illustrated by examples from statistical theory and practice and a bunch of exercises serve to further elucidate and elaborate on the text. *Mathematical Reviews* This book gives a thorough introduction to martingale and counting process methods in survival analysis thereby filling a gap in the literature. *Zentralblatt für Mathematik und ihre Grenzgebiete Mathematics Abstracts* The authors have performed a valuable service to researchers in providing this material in a self-contained and accessible form. This text is essential reading for the probabilist or mathematical statistician working in the area of survival analysis. *Short Book Reviews International Statistical Institute* Counting Processes and Survival Analysis explores the martingale approach to the statistical analysis of counting processes with an emphasis on the application of those methods to censored failure time data. This approach has proven remarkably successful in yielding results about statistical methods for many problems arising in censored data. A

thorough treatment of the calculus of martingales as well as the most important applications of these methods to censored data is offered Additionally the book examines classical problems in asymptotic distribution theory for counting process methods and newer methods for graphical analysis and diagnostics of censored data Exercises are included to provide practice in applying martingale methods and insight into the calculus itself Statistical Models Based on Counting Processes Per K. Andersen,Ornulf Borgan,Richard D. Gill,Niels Keiding,2012-12-06 Modern survival analysis and more general event history analysis may be effectively handled in the mathematical framework of counting processes stochastic integration martingale central limit theory and product integration This book presents this theory which has been the subject of an intense research activity during the past one and a half decades The exposition of the theory is integrated with careful presentation of many practical examples almost exclusively from the authors own experience with detailed numerical and graphical illustrations Statistical Models Based on Counting Processes may be viewed as a research monograph for mathematical statisticians and biostatisticians although almost all methods are given in concrete detail to be used in practice by other mathematically oriented researchers studying event histories demographers econometricians epidemiologists actuarial mathematicians reliability engineers and biologists Much of the material has so far only been available in the journal literature if at all and so a wide variety of researchers will find this an invaluable survey of the subject This book is a masterful account of the counting process approach is certain to be the standard reference for the area and should be on the bookshelf of anyone interested in event history analysis International Statistical Institute Short Book Reviews this impressive reference which contains a wealth of powerful mathematics practical examples and analytic insights as well as a complete integration of historical developments and recent advances in event history analysis Journal of the American Statistical Association Statistical Analysis of Panel Count Data Jianguo Sun,Xingqiu Zhao,2013-10-09 Panel count data occur in studies that concern recurrent events or event history studies when study subjects are observed only at discrete time points By recurrent events we mean the event that can occur or happen multiple times or repeatedly Examples of recurrent events include disease infections hospitalizations in medical studies warranty claims of automobiles or system break downs in reliability studies In fact many other fields yield event history data too such as demographic studies economic studies and social sciences For the cases where the study subjects are observed continuously the resulting data are usually referred to as recurrent event data This book collects and unifies statistical models and methods that have been developed for analyzing panel count data It provides the first comprehensive coverage of the topic The main focus is on methodology but for the benefit of the reader the applications of the methods to real data are also discussed along with numerical calculations There exists a great deal of literature on the analysis of recurrent event data This book fills the void in the literature on the analysis of panel count data This book provides an up to date reference for scientists who are conducting research on the analysis of panel count data It will also be instructional for those who need to analyze panel count data to answer substantive research

questions In addition it can be used as a text for a graduate course in statistics or biostatistics that assumes a basic knowledge of probability and statistics *Statistical Analysis of Semi-markov Processes Based on the Theory of Counting Processes* Niels Keiding,1984 *Statistical Models Based on Counting Processes* Ørnulf Borgan,O. Borgan,Per Kragh Andersen,Richard D. Gill,Niels Keiding,1995 *Statistical Methods in Medicine*,1998 The aim of the book is to present a theory for handling such statistical problems when observation is assumed to happen in continuous time In most of the book a minimum of assumptions are made non and semiparametric theory although one chapter considers parametric models **On the Application of the Theory of Counting Processes in the Statistical Analysis of Censored Survival Data** P. K. Andersen,1981 *Research Report* Per Kragh Andersen,Uffe Møller,Statistisk Forskningsenhed,1981 **Statistical Inference for a Family of Counting Processes** Odd Olai Aalen,1975 **Statistical Analysis of Software Reliability Models** Marcus Cornelius Jacobus van Pul,1993 *Stochastic Point Processes: Statistical Analysis, Theory, and Applications* Peter A. W. Lewis,1972 *Encyclopedia of Statistical Sciences, Multivariate Analysis to Plackett and Burman Designs* Campbell B. Read,1985-08-07 Brings together in a ready access encyclopedic format theories methods applications and historical background in the statistical sciences More than 4 000 entries by leading statisticians mathematicians educators and major figures in the development of statistics cover all principle subfields including probability theory statistical distribution theory computational methods sampling survey methods decision theory sequential analysis and multivariable analysis The book is also fully indexed *Statistical Analysis of Tessellations and Nonparametric Kernel Regression with Biological Applications* Thomas Harder Scheike,1993 **OSU Statistics Technical Report** Ohio State University. Department of Statistics,2002 *Statistical Methods and Safety Data Analysis and Evaluation* National Research Council (U.S.). Transportation Research Board,2004 **Mathematical Methods of Statistics** ,1992 *Statistical Theory and Method Abstracts* ,2001 *Journal of the American Statistical Association* ,2007 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data

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