

# **Springer Series in Statistics**

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

## **Statistical Models Based on Counting Processes**



**Springer**

# Statistical Models Based On Counting Processes

**Wenxin Jiang**

A decorative red circular graphic with a gradient, appearing as a partial circle or a stylized arrow pointing to the right, located to the right of the author's name.

## **Statistical Models Based On Counting Processes:**

*Statistical Models Based on Counting Processes* Per K Andersen, Ornulf Borgan, Richard D Gill, 1995-06-23      **Statistical Models Based on Counting Processes** Per Kragh Andersen, 1993 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      **Statistical models based on counting processes** Statistical models based on counting processes PK. Andersen, Ø Borgan, N. Keiding, 1993      □□□□□□□□□□, 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      **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 Models Based on Counting Processes* Ørnulf Borgan, O. Borgan, Per Kragh Andersen, Richard D. Gill, Niels Keiding, 1995      **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 *theorie generale 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

**Censoring, Truncation and Filtering in Statistical Models Based on Counting Processes**

Per Kragh Andersen, Centrum voor Wiskunde en Informatica (Amsterdam, Netherlands). Department of Mathematical Statistics, University of Copenhagen. Statistical Research Unit, Ørnulf Borgan, Richard D. Gill, Niels Keiding, 1988 *Survival and Event History Analysis* Odd Aalen, Ørnulf Borgan, Hakon Gjessing, 2008-09-16 The aim of this book is to bridge the gap between standard textbook models and a range of models where the dynamic structure of the data manifests itself fully The common denominator of such models is stochastic processes The authors show how counting processes martingales and stochastic integrals fit very nicely with censored data Beginning with standard analyses such as Kaplan Meier plots and Cox regression the presentation progresses to the additive hazard model and recurrent event data Stochastic processes are also used as natural models for individual frailty they allow sensible interpretations of a number of surprising artifacts seen in population data The stochastic process framework is naturally connected to causality The authors show how dynamic path analyses can incorporate many modern causality ideas in a framework that takes the time aspect seriously To make the material accessible to the reader a large number of practical examples mainly from medicine are developed in detail Stochastic processes are introduced in an intuitive and non technical manner The book is aimed at investigators who use event history methods and want a better understanding of the statistical concepts It is suitable as a textbook for graduate courses in statistics and biostatistics

*Journal of Statistical Planning and Inference* North-Holland Publishing Company, 1997 *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 Aspects of Misspecification in Statistical Models Wenxin Jiang, 1996

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Gregoriou, 2009-03-15 flap For investors risk is about the odds of losing money and Value at Risk VaR is grounded in that common sense fact VAR modeling answers What is my worst case scenario and How much could I lose in a really bad month. However there has not been an effective guidebook available to help investors and financial managers make their own VaR calculations until now. The VaR Implementation Handbook is a hands on road map for professionals who have a solid background in VaR but need the critical strategies models and insights to apply their knowledge in the real world. Heralded as the new science of risk management VaR has emerged as the dominant methodology used by financial institutions and corporate treasuries worldwide for estimating precisely how much money is at risk each day in the financial markets. The VaR Implementation Handbook picks up where other books on the subject leave off and demonstrates how with proper implementation VaR can be a valuable tool for assessing risk in a variety of areas from equity to structured and operational products. This complete guide thoroughly covers the three major areas of VaR implementation measuring modeling risk and managing in three convenient sections. Savvy professionals will keep this handbook at their fingertips for its Reliable advice from 40 recognized experts working in universities and financial institutions around the world. Effective methods and measures to ensure that implemented VaR models maintain optimal performance. Up to date coverage on newly exposed areas of volatility including derivatives. Real world prosperity requires making informed financial decisions. The VaR Implementation Handbook is a step by step playbook to getting the most out of VaR modeling so you can successfully manage financial risk.

**Sample Size Formula for Time-to-event Data with Incomplete Event Adjudication Using Generalized Logrank Statistic** Shanhong Guan, 2007 **Queen's Papers in Pure and Applied Mathematics** Queen's University (Kingston, Ont.), 1994 **Nonparametric Surface Estimation for Quantitative Bioassay, Survival Data, and Location of Extrema** Matthew Robert Facer, 2002 *Flowgraph Models for Multistate Time-to-Event Data* Aparna V. Huzurbazar, 2005 Publisher Description [Pakistan Journal of Statistics](#), 2005 *Proceedings of the Biometrics Section* American Statistical Association. Biometrics Section, 1999

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