

Statistical Regression with Measurement Error

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Statistical Regression With Measurement Error

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Statistical Regression With Measurement Error:

Statistical Regression with Measurement Error Chi-Lun Cheng,John W. Van Ness,1998-07-14 This book explores measurement error models and discusses functional and structural models as well as the more general ultrastructural model It offers an intermediate level survey of the field of measurement error models without too much mathematical detail making the book accessible to a wide range of readers *Statistical Regression with Measurement Error* Chi-Lun Cheng,John W. Van Ness,2010-06-28 Providing a general survey of the theory of measurement error models including the functional structural and ultrastructural models this book is written in the of the Kendall and Stuart Advanced Theory of Statistics set and like that series includes exercises at the end of the chapters The goal is to emphasize the ideas and practical implications of the theory in a style that does not concentrate on the theorem proof format

Measurement Error in Nonlinear Models Raymond J. Carroll,David Ruppert,Leonard A. Stefanski,Ciprian M. Crainiceanu,2006-06-21 It s been over a decade since the first edition of Measurement Error in Nonlinear Models splashed onto the scene and research in the field has certainly not cooled in the interim In fact quite the opposite has occurred As a result Measurement Error in Nonlinear Models A Modern Perspective Second Edition has been revamped and ex *Handbook of Measurement Error Models* Grace Y. Yi,Aurore Delaigle,Paul Gustafson,2021-10-17 Measurement error arises ubiquitously in applications and has been of long standing concern in a variety of fields including medical research epidemiological studies economics environmental studies and survey research While several research monographs are available to summarize methods and strategies of handling different measurement error problems research in this area continues to attract extensive attention The Handbook of Measurement Error Models provides overviews of various topics on measurement error problems It collects carefully edited chapters concerning issues of measurement error and evolving statistical methods with a good balance of methodology and applications It is prepared for readers who wish to start research and gain insights into challenges methods and applications related to error prone data It also serves as a reference text on statistical methods and applications pertinent to measurement error models for researchers and data analysts alike Features Provides an account of past development and modern advancement concerning measurement error problems Highlights the challenges induced by error contaminated data Introduces off the shelf methods for mitigating deleterious impacts of measurement error Describes state of the art strategies for conducting in depth research

Statistical Analysis with Measurement Error or Misclassification Grace Y. Yi,2017-08-02 This monograph on measurement error and misclassification covers a broad range of problems and emphasizes unique features in modeling and analyzing problems arising from medical research and epidemiological studies Many measurement error and misclassification problems have been addressed in various fields over the years as well as with a wide spectrum of data including event history data such as survival data and recurrent event data correlated data such as longitudinal data and clustered data multi state event data and data arising from case control studies Statistical Analysis with

Measurement Error or Misclassification Strategy Method and Application brings together assorted methods in a single text and provides an update of recent developments for a variety of settings Measurement error effects and strategies of handling mismeasurement for different models are closely examined in combination with applications to specific problems Readers with diverse backgrounds and objectives can utilize this text Familiarity with inference methods such as likelihood and estimating function theory or modeling schemes in varying settings such as survival analysis and longitudinal data analysis can result in a full appreciation of the material but it is not essential since each chapter provides basic inference frameworks and background information on an individual topic to ease the access of the material The text is presented in a coherent and self contained manner and highlights the essence of commonly used modeling and inference methods This text can serve as a reference book for researchers interested in statistical methodology for handling data with measurement error or misclassification as a textbook for graduate students especially for those majoring in statistics and biostatistics or as a book for applied statisticians whose interest focuses on analysis of error contaminated data Grace Y Yi is Professor of Statistics and University Research Chair at the University of Waterloo She is the 2010 winner of the CRM SSC Prize an honor awarded in recognition of a statistical scientist s professional accomplishments in research during the first 15 years after having received a doctorate She is a Fellow of the American Statistical Association and an Elected Member of the International Statistical Institute [Measurement Error in Nonlinear Models](#) Raymond J. Carroll,David Ruppert,Leonard A.

Stefanski,1995-07-06 This monograph provides an up to date discussion of analysis strategies for regression problems in which predictor variables are measured with errors The analysis of nonlinear regression models includes generalized linear models transform both sides models and quasilikelihood and variance function problems The text concentrates on the general ideas and strategies of estimation and inference rather than being concerned with a specific problem Measurement error occurs in many fields such as biometry epidemiology and economics In particular the book contains a large number of epidemiological examples An outline of strategies for handling progressively more difficult problems is also provided

Statistical Analysis of Measurement Error Models and Applications Philip J. Brown,Wayne A. Fuller,American Mathematical Society,1990 Measurement error models describe functional relationships among variables observed subject to random errors of measurement This book treats general aspects of the measurement problem and features a discussion of the history of measurement error models [Measurement Error Models](#) Wayne A. Fuller,2009-09-25 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 effort of Professor Fuller is commendable the book provides a complete treatment of an important and frequently ignored topic Those who work with measurement error models will find it valuable It is the fundamental book on the subject and statisticians will benefit

from adding this book to their collection or to university or departmental libraries Biometrics Given the large and diverse literature on measurement error errors in variables problems Fuller's book is most welcome Anyone with an interest in the subject should certainly have this book Journal of the American Statistical Association The author is to be commended for providing a complete presentation of a very important topic Statisticians working with measurement error problems will benefit from adding this book to their collection Technometrics this book is a remarkable achievement and the product of impressive top grade scholarly work Journal of Applied Econometrics Measurement Error Models offers coverage of estimation for situations where the model variables are observed subject to measurement error Regression models are included with errors in the variables latent variable models and factor models Results from several areas of application are discussed including recent results for nonlinear models and for models with unequal variances The estimation of true values for the fixed model prediction of true values under the random model model checks and the analysis of residuals are addressed and in addition procedures are illustrated with data drawn from nearly twenty real data sets **Measurement Error** John P. Buonaccorsi, 2010-03-02 Over the last 20 years comprehensive strategies for treating measurement error in complex models and accounting for the use of extra data to estimate measurement error parameters have emerged Focusing on both established and novel approaches Measurement Error Models Methods and Applications provides an overview of the main techniques and illu

Handbook of Measurement Error Models Grace Y. Yi, Aurore Delaigle, Paul

Gustafson, 2021-10-17 Measurement error arises ubiquitously in applications and has been of long standing concern in a variety of fields including medical research epidemiological studies economics environmental studies and survey research While several research monographs are available to summarize methods and strategies of handling different measurement error problems research in this area continues to attract extensive attention The Handbook of Measurement Error Models provides overviews of various topics on measurement error problems It collects carefully edited chapters concerning issues of measurement error and evolving statistical methods with a good balance of methodology and applications It is prepared for readers who wish to start research and gain insights into challenges methods and applications related to error prone data It also serves as a reference text on statistical methods and applications pertinent to measurement error models for researchers and data analysts alike Features Provides an account of past development and modern advancement concerning measurement error problems Highlights the challenges induced by error contaminated data Introduces off the shelf methods for mitigating deleterious impacts of measurement error Describes state of the art strategies for conducting in depth research

Microeometrics A. Colin Cameron, Pravin K. Trivedi, 2005-05-09 The book is oriented to the practitioner

Encyclopedia of Epidemiologic Methods Mitchell H. Gail, Jacques Benichou, 2000-11-02 Featuring articles from the prestigious Encyclopedia of Biostatistics many of which have been revised and updated to include recent developments the Encyclopedia of Epidemiologic Methods also includes newly commissioned articles reflecting the latest thinking in Cancer

Registries Birth Defect Registries Meta Analysis of Epidemiologic Studies Epidemiology Overview Sample Size Sex Ratio at Birth Software Design and Analysis Featuring contributions from leading experts in academia government and industry the Encyclopedia of Epidemiologic Methods has been designed to complement existing texts on the subject by providing further extensive up to date coverage of specialised topics and by introducing the reader to the research literature Offering a wealth of information in a single resource the Encyclopedia of Epidemiologic Methods Offers an excellent introduction to a vast array of specialised topics Includes in depth coverage of the statistical underpinnings of contemporary epidemiologic methods Provides concise definitions and introductions to numerous concepts found in the current literature Uses extensive cross references helping to facilitate further research and enabling the reader to locate definitions and related concepts In addition to featuring extensive articles in the areas of descriptive and analytic epidemiology the Encyclopedia also provides the reader with articles on case control design and offers substantial coverage of allied statistical methods *Measurement Error and Misclassification in Statistics and Epidemiology* Paul Gustafson,2003-09-25 Mismeasurement of explanatory variables is a common hazard when using statistical modeling techniques and particularly so in fields such as biostatistics and epidemiology where perceived risk factors cannot always be measured accurately With this perspective and a focus on both continuous and categorical variables Measurement Error and Misclassification in Statistics and Epidemiology Impacts and Bayesian Adjustments examines the consequences and Bayesian remedies in those cases where the explanatory variable cannot be measured with precision The author explores both measurement error in continuous variables and misclassification in discrete variables and shows how Bayesian methods might be used to allow for mismeasurement A broad range of topics from basic research to more complex concepts such as wrong model fitting make this a useful research work for practitioners students and researchers in biostatistics and epidemiology *Measurement Error and Latent Variables in Econometrics* T. Wansbeek,E. Meijer,2000-12-08 The book first discusses in depth various aspects of the well known inconsistency that arises when explanatory variables in a linear regression model are measured with error Despite this inconsistency the region where the true regression coefficients lies can sometimes be characterized in a useful way especially when bounds are known on the measurement error variance but also when such information is absent Wage discrimination with imperfect productivity measurement is discussed as an important special case Next it is shown that the inconsistency is not accidental but fundamental Due to an identification problem no consistent estimators may exist at all Additional information is desirable This information can be of various types One type is exact prior knowledge about functions of the parameters This leads to the CALS estimator Another major type is in the form of instrumental variables Many aspects of this are discussed including heteroskedasticity combination of data from different sources construction of instruments from the available data and the LIML estimator which is especially relevant when the instruments are weak The scope is then widened to an embedding of the regression equation with measurement error in a multiple equations setting

leading to the exploratory factor analysis EFA model This marks the step from measurement error to latent variables Estimation of the EFA model leads to an eigenvalue problem A variety of models is reviewed that involve eigenvalue problems as their common characteristic EFA is extended to confirmatory factor analysis CFA by including restrictions on the parameters of the factor analysis model and next by relating the factors to background variables These models are all structural equation models SEMs a very general and important class of models with the LISREL model as its best known representation encompassing almost all linear equation systems with latent variables Estimation of SEMs can be viewed as an application of the generalized method of moments GMM GMM in general and for SEM in particular is discussed at great length including the generality of GMM optimal weighting conditional moments continuous updating simulation estimation the link with the method of maximum likelihood and in particular testing and model evaluation for GMM The discussion concludes with nonlinear models The emphasis is on polynomial models and models that are nonlinear due to a filter on the dependent variables like discrete choice models or models with ordered categorical variables

Proceedings of the Section on Statistics and the Environment American Statistical Association. Section on Statistics and the

Environment,1995 **Measurement Error in Nonlinear Models** Sandra Nolte,2010 This book analyzes how the choice of a particular disclosure limitation method namely additive and multiplicative measurement error affects the quality of the data and limits its usefulness for empirical research Generally a disclosure limitation method can be regarded as a data filter that transforms the true data generating process This book focuses explicitly on the consequences of additive and multiplicative measurement error for the properties of nonlinear econometric estimators It investigates the extent to which appropriate econometric techniques can yield consistent and unbiased estimates of the true data generating process in the case of disclosure limitation Sandra Nolte received her PhD in Economics at the University of Konstanz Germany in 2008 and is a postdoctoral researcher at the Financial Econometric Research Centre at the Warwick Business School UK since 2009 Her research areas include microeconomics and financial econometrics

Environmental Health Perspectives ,1993

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Measurement Errors in Surveys Paul P. Biemer,1991 WILEY INTERSCIENCE PAPERBACK SERIES 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 This book will be an aid to survey statisticians and to research workers who must work with survey data Short Book Reviews International Statistical Institute Measurement Errors in Surveys documents the current state of the field reports new research findings and promotes interdisciplinary exchanges in modeling assessing and reducing measurement errors in surveys Providing a fundamental approach to measurement errors the book features sections on the questionnaire respondents and responses

interviewers and other means of data collection the respondent interviewer relationship and the effects of measurement errors on estimation and data analysis

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