

STATISTICS: textbooks and monographs

volume 9

STATISTICAL TECHNIQUES IN SIMULATION

PART II

JACK P. C. KLEIJNEN

Statistical Techniques In Simulation Part 2

Young K. Truong, Mechelle M. Lewis



Statistical Techniques In Simulation Part 2:

Statistical Techniques for Neuroscientists Young K. Truong, Mechelle M. Lewis, 2016-10-04 Statistical Techniques for Neuroscientists introduces new and useful methods for data analysis involving simultaneous recording of neuron or large cluster brain region neuron activity The statistical estimation and tests of hypotheses are based on the likelihood principle derived from stationary point processes and time series Algorithms and software development are given in each chapter to reproduce the computer simulated results described therein The book examines current statistical methods for solving emerging problems in neuroscience These methods have been applied to data involving multichannel neural spike train spike sorting blind source separation functional and effective neural connectivity spatiotemporal modeling and multimodal neuroimaging techniques The author provides an overview of various methods being applied to specific research areas of neuroscience emphasizing statistical principles and their software The book includes examples and experimental data so that readers can understand the principles and master the methods The first part of the book deals with the traditional multivariate time series analysis applied to the context of multichannel spike trains and fMRI using respectively the probability structures or likelihood associated with time to fire and discrete Fourier transforms DFT of point processes The second part introduces a relatively new form of statistical spatiotemporal modeling for fMRI and EEG data analysis In addition to neural scientists and statisticians anyone wishing to employ intense computing methods to extract important features and information directly from data rather than relying heavily on models built on leading cases such as linear regression or Gaussian processes will find this book extremely helpful

A Guide to Simulation P. Bratley, B. L. Fox, L. E. Schrage, 2012-12-06 Simulation means driving a model of a system with suitable inputs and observing the corresponding outputs It is widely applied in engineering in business and in the physical and social sciences Simulation methodology draws on computer science statistics and operations research and is now sufficiently developed and coherent to be called a discipline in its own right A course in simulation is an essential part of any operations research or computer science program A large fraction of applied work in these fields involves simulation the techniques of simulation as tools are as fundamental as those of linear programming or compiler construction for example Simulation sometimes appears deceptively easy but perusal of this book will reveal unexpected depths Many simulation studies are statistically defective and many simulation programs are inefficient We hope that our book will help to remedy this situation It is intended to teach how to simulate effectively A simulation project has three crucial components each of which must always be tackled 1 data gathering model building and validation 2 statistical design and estimation 3 programming and implementation Generation of random numbers Chapters 5 and 6 pervades simulation but unlike the three components above random number generators need not be constructed from scratch for each project Usually random number packages are available That is one reason why the chapters on random numbers which contain mainly reference material follow the chapters dealing with experimental design

and output analysis **Intelligent Mathematical Software Systems** E.N. Houstis, R. Vichnevetsky, J.R. Rice, 1990-07-03

Most of the well known mathematical software systems are batch oriented though in the past few years there have been attempts to incorporate knowledge or expertise into these systems A number of developments have helped in making the systems more powerful and user friendly algorithm parameter selection for the solution of well defined mathematical engineering problems parallel computing computer graphics technology interface development tools and of course the years of experience with these systems and the increase in available computing power have made it practical to fulfill the potential seen in the early years of their development This book covers four main areas of the subject Application Oriented Expert

Systems Advisory Systems Knowledge Manipulation Issues and User Interfaces **Simulation Methodology for Statisticians, Operations Analysts, and Engineers** P. W. A. Lewis, Ed McKenzie, 1988-12-01 Students of statistics operations research and engineering will be informed of simulation methodology for problems in both mathematical statistics and systems simulation This discussion presents many of the necessary statistical and graphical techniques A discussion of statistical methods based on graphical techniques and exploratory data is among the highlights of Simulation Methodology for Statisticians Operations Analysts and Engineers For students who only have a minimal background in statistics and probability theory the first five chapters provide an introduction to simulation Statistical Techniques in Simulation. Pt. 2

J.P.C. Kleijnen, 1975 **Science of Statistics: Statistics and sociology.- pt. 2. Statistics and economics** Richmond Mayo-Smith, 1895 **Robustness of Statistical Methods and Nonparametric Statistics** Dieter Rasch, Moti Lal

Tiku, 2012-12-06 This volume contains most of the invited and contributed papers presented at the Conference on Robustness of Statistical Methods and Nonparametric Statistics held in the castle of Schwerin Mai 29 June 4 1983 This conference was organized by the Mathematical Society of the GDR in cooperation with the Society of Physical and Mathematical Biology of the GDR the GDR Region of the International Biometric Society and the Academy of Agricultural Sciences of the GDR All papers included were thoroughly reviewed by scientist listed under the heading Editorial Collabora tories Some contributions we are sorry to report were not recommended for publi cation by the rf vif wers and do not appear in these proceedings The editors thank the reviewers for their valuable comments and suggestions The conference was organizf d bv a Programme Committee its chairman was Prof Dr Dieter Rasch Research Centre of Animal Production Dummerstorf Rostock The members of the Programme Committee were Prof Dr Johannes Adam Martin Luther University Halle Prof Dr Heinz Ahrens Academy of Sciences of the GDR Berlin Doz Dr Jana Jureckova Charles University Praha Prof Dr Moti Lal Tiku McMaster University Hamilton Ontario The aim of the conference was to discuss several aspects of robustness but mainly to present new results regarding the robustness of classical statistical methods especially tests confidence estimations and selection procedures and to compare their perfor mance with nonparametric procedures Robustness in this sens is understood as intensivity against violation of the normal assumption **Statistical Methods for Reliability Data** William Q. Meeker, Luis A.

Escobar, Francis G. Pascual, 2021-12-29 An authoritative guide to the most recent advances in statistical methods for quantifying reliability Statistical Methods for Reliability Data Second Edition SMRD2 is an essential guide to the most widely used and recently developed statistical methods for reliability data analysis and reliability test planning Written by three experts in the area SMRD2 updates and extends the long established statistical techniques and shows how to apply powerful graphical numerical and simulation based methods to a range of applications in reliability SMRD2 is a comprehensive resource that describes maximum likelihood and Bayesian methods for solving practical problems that arise in product reliability and similar areas of application SMRD2 illustrates methods with numerous applications and all the data sets are available on the book s website Also SMRD2 contains an extensive collection of exercises that will enhance its use as a course textbook The SMRD2 s website contains valuable resources including R packages Stan model codes presentation slides technical notes information about commercial software for reliability data analysis and csv files for the 93 data sets used in the book s examples and exercises The importance of statistical methods in the area of engineering reliability continues to grow and SMRD2 offers an updated guide for exploring modeling and drawing conclusions from reliability data SMRD2 features Contains a wealth of information on modern methods and techniques for reliability data analysis Offers discussions on the practical problem solving power of various Bayesian inference methods Provides examples of Bayesian data analysis performed using the R interface to the Stan system based on Stan models that are available on the book s website Includes helpful technical problem and data analysis exercise sets at the end of every chapter Presents illustrative computer graphics that highlight data results of analyses and technical concepts Written for engineers and statisticians in industry and academia Statistical Methods for Reliability Data Second Edition offers an authoritative guide to this important topic

Computer Literature Bibliography: 1964-1967 W. W. Youden, 1965 *Monte-Carlo Methods and Applications in Neutronics, Photonics, and Statistical Physics* Raymond E. Alcouffe, 1985 NBS Special Publication, 1968

Statistical Image Processing and Graphics Edward J. Wegman, Douglas J. DePriest, 1986 Statistical image processing application of the gibbs distribution to image segmentation A model for orginal filtering of digital images Spatial domain filtering of digital images Spatial domain filters for image processing Edge detection by partitioning A syntactic approach for SAR image nalysis Parametric techniques for SAR image compression Data compression of a first order intermittently excited AR process A modular software for image information systems A space efficient hough transform implementation for object detection New computing methods in image processing displays Statistical graphics Visualizing two dimensional phenomena in four dimensional space A computer grahpics approach The man machine graphics interface for statistical data analysis Interactive color display methods for multivariate data Interactive computer graphics in statistics Illustrations of model diagnosis by means of three dimensional biplots Multivariate thin plate spline smoothing with positivity and other linear Data analysis in three and four dimensions with nonparametric Dimensionality reduction in density estimation Volumetric 3 D

displays and spatial perception Index **Analele Universității Din Craiova** ,1997 Windows Developer's Journal ,1996

IRE Transactions on Telemetry and Remote Control ,1954 **Which Degree?** ,1977 *Current Issues in Computer Simulation* Nabil R. Adam, Ali Dogramaci, 1979 Part 1 Computer simulation languages Part 2 Simulation applications Part 3

Simulation statistical aspects and linkage to analytical models Development and Management of a Computer-centered Data Base ,1964 **Fixed Income Mathematics, Fifth Edition: Analytical and Statistical Techniques** Frank J.

Fabozzi, Francesco Fabozzi, 2022-09-06 The standard reference for fixed income portfolio managers fully updated with new analytical frameworks Fixed Income Mathematics is known around the world as the leading guide to understanding the concepts valuation models for bonds with embedded option mortgage backed securities asset backed securities and other fixed income instruments and portfolio analytics Fixed Income Mathematics begins with basic concepts of the mathematics of finance then systematically builds on them to reveal state of the art methodologies for evaluating them and managing fixed income portfolios Concepts are illustrated with numerical examples and graphs and you need only a basic knowledge of elementary algebra to understand them This new edition includes several entirely new chapters Risk Adjusted Returns Empirical Duration Analysis of Floating Rate Securities Holdings Based Return Attribution Analysis Returns Based Style Attribution Analysis Measuring Bond Liquidity and Machine Learning and provides substantially revised chapters on Interest rate modeling Probability theory Optimization models and applications to bond portfolio management Historical return measures Measuring historical return volatility The concepts and methodologies for managing fixed income portfolios has improved dramatically over the past 15 years This edition explains these changes and provides the knowledge you need to value fixed income securities and measure the various types of risks associated with individual securities and portfolios

Library Journal Melvil Dewey, Richard Rogers Bowker, L. Pylodet, Charles Ammi Cutter, Bertine Emma Weston, Karl Brown, Helen E. Wessells, 1974 Includes beginning Sept 15 1954 and on the 15th of each month Sept May a special section School library journal ISSN 0000 0035 called Junior libraries 1954 May 1961 Issued also separately

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