

**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

**Mike Jess**



## Statistical Models Based On Counting Processes:

**Statistical Models Based on Counting Processes** PER KRAGH ANDERSEN, Ornulf Borgan, Richard D. Gill, Niels Keiding, 1996-12-20 Modern survival analysis and more general event history analysis may be effectively handled within the mathematical framework of counting processes This book presents this theory which has been the subject of intense research activity over the past 15 years The exposition of the theory is integrated with careful presentation of many practical examples drawn almost exclusively from the authors own experience with detailed numerical and graphical illustrations Although Statistical Models Based on Counting Processes may be viewed as a research monograph for mathematical statisticians and biostatisticians almost all the methods are given in concrete detail for use 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

□□□□□□□□□□, 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** Ørnulf Borgan, O. Borgan, Per Kragh Andersen, Richard D. Gill, Niels Keiding, 1995 Statistical models based on counting processes Statistical models based on counting processes PK. Andersen, Ø Borgan, N. Keiding, 1993 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

**Semiparametric Inference for Regression Models Based on Marked Point Processes** Alexander Luhm,1999

*Journal of the American Statistical Association* ,2003

**Encyclopedia of Actuarial Science** Jef L. Teugels,Bjørn

Sundt,2004 The Encyclopedia of Actuarial Science presents a timely and comprehensive body of knowledge designed to serve as an essential reference for the actuarial profession and all related business and financial activities as well as researchers and students in actuarial science and related areas Drawing on the experience of leading international editors and authors from industry and academic research the encyclopedia provides an authoritative exposition of both quantitative methods and practical aspects of actuarial science and insurance The cross disciplinary nature of the work is reflected not only in its coverage of key concepts from business economics risk probability theory and statistics but also by the inclusion of supporting topics such as demography genetics operations research and informatics Visit the encyclopedia s website where you can gain access to further resources and freely available sample articles [www.wiley-europe.com/eoas](http://www.wiley-europe.com/eoas) Publisher

Bulletin - Institute of Mathematical Statistics Institute of Mathematical Statistics,1996

**Applied Survival Analysis**

David W. Hosmer, Jr.,Stanley Lemeshow,1999-01-21 A Practical Up To Date Guide To Modern Methods In The Analysis Of Time To Event Data The rapid proliferation of powerful and affordable statistical software packages over the past decade has inspired the development of an array of valuable new methods for analyzing survival time data Yet there continues to be a paucity of statistical modeling guides geared to the concerns of health related researchers who study time to event data This book helps bridge this important gap in the literature Applied Survival Analysis is a comprehensive introduction to regression modeling for time to event data used in epidemiological biostatistical and other health related research Unlike other texts on the subject it focuses almost exclusively on practical applications rather than mathematical theory and offers clear accessible presentations of modern modeling techniques supplemented with real world examples and case studies While the authors emphasize the proportional hazards model descriptive methods and parametric models are also considered in some detail Key topics covered in depth include Variable selection Identification of the scale of continuous covariates The role of interactions in the model Interpretation of a fitted model Assessment of fit and model assumptions Regression diagnostics Recurrent event models frailty models and additive models Commercially available statistical software and getting the most out of it Applied Survival Analysis is an ideal introduction for graduate students in biostatistics and epidemiology as well as researchers in health related fields Mathematical Methods of Statistics ,2003 *Permutation Tests* Phillip I. Good,2000 This book provides a step by step manual on the application of permutation tests in biology business medicine science and engineering The first edition of this book is well known for its intuitive and informal style and the inclusion of numerous real world problems This new edition has more than 100 additional pages and includes streamlined statistics for the k sample comparison and analysis of variance plus expanded sections on computational techniques multiple comparisons multiple regression comparing variances and testing interactions in balanced designs Journal of Statistical Planning and Inference

North-Holland Publishing Company,1997      **Mitteilungen aus dem Mathem. Seminar Giessen** ,2004 Consists of  
doctoral dissertations      **A Survey about the Efficiency of Two-sample Survival Tests for Randomly Censored Data**  
Arnold Janssen,Wiebke Werft,2004      **Kybernetika** ,2007      Survival Analysis with Long-Term Survivors Ross A.  
Maller,Xian Zhou,1996 The aim of this book is to suggest and exemplify a systematic methodology for analysing survival data  
which contains immune or cured individuals denoted generically as long term survivors Such data occurs in medical and  
epidemiological applications where the intention may be to identify whether or not cured or immune individuals are present  
in a population perhaps as a result of treatments given in the analysis of recidivism data in criminology where the intentions  
are similar with respect to prisoners released from and possibly returning to prison and in many other areas where followup  
data is available on individuals with the possibility that not all suffer the event under investigation Both nonparametric and  
parametric methods are proposed and developed The effects of covariate information can be assessed via a kind of  
generalised linear framework in the parametric analyses The proposed methodologies are supported by asymptotic analyses  
and simulations of real situations While these theoretical underpinnings are presented in reasonable rigour and detail the  
book is aimed very much at the practitioner who wishes to analyse survival data with or even without immunes      **Statistics**  
**in the Environmental & Earth Sciences** Andrew T. Walden,Peter Guttorp,1992      **Additive and Multiplicative**  
**Semiparametric Models in Accelerated Life Testing and Survival Analysis** Vilijandas Bagdonavičius,Mikhail  
Stepanovich Nikulin,Queen's University (Kingston, Ont.),1998      **Revue Roumaine de Mathématiques Pures Et**  
**Appliquées** ,1997

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