VARIATIONAL METHODS IN STATISTICS

Volume 121

Jagdish S. Rustagi

Variational Methods In Statistics

Jiuping Xu,Syed Ejaz Ahmed,Zongmin Li

Variational Methods In Statistics:

Variational Methods in Statistics Rustagi,1976-03-15 Variational Methods in Statistics **Recent Applications of Variational Techniques in Statistics** J. S. Rustagi,OHIO STATE UNIV COLUMBUS DEPT OF STATISTICS.,1979 Recent applications of variational methods to problems of statistical inference are given The problems of robustness inadmissibility and penalized maximum likelihood estimates are discussed to exhibit their variational character Author **Bayesian Time Series Models** David Barber,A. Taylan Cemgil,Silvia Chiappa,2011-08-11 The first unified treatment of time series modelling techniques spanning machine learning statistics engineering and computer science *Regularization and Bayesian Methods for Inverse Problems in Signal and Image Processing* Jean-Francois Giovannelli,Jérôme Idier,2015-02-16 The focus of this book is on ill posed inverse problems These problems cannot be solved only on the basis of observed data The building of solutions involves the recognition of other pieces of a priori information These solutions are then specific to the pieces of information taken into account Clarifying and taking these pieces of information into account is necessary for grasping the domain of validity and the field of application for the solutions built For too long the interest in these problems has remained very limited in the signal image community However the community has since recognized that these matters are more interesting and they have become the subject of much greater enthusiasm From the application field s point of view a significant part of the book is devoted to conventional subjects in the field of inversion biological and medical imaging astronomy non destructive evaluation processing of video sequences target tracking sensor networks and digital communications The variety of chapters is also clear when we examine the acquisition modalities at stake conventional modalities such as tomography and NMR visible or infrared optical imaging or more recent modalities such as atomic force imaging and polarized light imaging *Optimization Techniques in Statistics* Jagdish S. Rustagi,1994-04-25 Statistics help guide us to optimal decisions under uncertainty A large variety of statistical problems are essentially solutions to optimization problems The mathematical techniques of optimization are fundamentalto statistical theory and practice In this book Jagdish Rustagi provides full spectrum coverage of these methods ranging from classical optimization and Lagrange multipliers to numerical techniques using gradients or direct search to linear nonlinear and dynamic programming using the Kuhn Tucker conditions or the Pontryagin maximal principle Variational methods and optimization in function spaces are also discussed as are stochastic optimization in simulation including annealing methods The text features numerous applications including Finding maximum likelihood estimatesMarkov decision processesProgramming methods used to optimize monitoring of patients in hospitalsDerivation of the Neyman Pearson lemmaThe search for optimal designsSimulation of a steel millSuitable as both a reference and a text this book will be of interest to advanced undergraduate or beginning graduate students in statistics operations research management and engineering sciences and related fields Most of the material can be covered in one semester by students with a basic background in probability and statistics **Advanced**

Mean Field Methods Manfred Opper,David Saad,2001 This book covers the theoretical foundations of advanced mean field methods explores the relation between the different approaches examines the quality of the approximation obtained and demonstrates their application to various areas of probabilistic modeling A major problem in modern probabilistic modeling is the huge computational complexity involved in typical calculations with multivariate probability distributions when the number of random variables is large Because exact computations are infeasible in such cases and Monte Carlo sampling techniques may reach their limits there is a need for methods that allow for efficient approximate computations One of the simplest approximations is based on the mean field method which has a long history in statistical physics The method is widely used particularly in the growing field of graphical models Researchers from disciplines such as statistical physics computer science and mathematical statistics are studying ways to improve this and related methods and are exploring novel application areas Leading approaches include the variational approach which goes beyond factorizable distributions to achieve systematic improvements the TAP Thouless Anderson Palmer approach which incorporates correlations by including effective reaction terms in the mean field theory and the more general methods of graphical models Bringing together ideas and techniques from these diverse disciplines this book covers the theoretical foundations of advanced mean field methods explores the relation between the different approaches examines the quality of the approximation obtained and demonstrates their application to various areas of probabilistic modeling   Dynamic Data-Driven Environmental Systems Science Sai Ravela,Adrian Sandu,2015-11-26 This book constitutes the refereed proceedings of the First International Conference on Dynamic Data Driven Environmental Systems Science DyDESS 2014 held in Cambridge MA USA in November 2014 The 24 revised full papers and 7 short papers were carefully reviewed and selected from 62 submissions and cover topics on sensing imaging and retrieval for the oceans atmosphere space land earth and planets that is informed by the environmental context algorithms for modeling and simulation downscaling model reduction data assimilation uncertainty quantification and statistical learning methodologies for planning and control sampling and adaptive observation and efficient coupling of these algorithms into information gathering and observing system designs and applications of methodology to environmental estimation analysis and prediction including climate natural hazards oceans cryosphere atmosphere land space earth and planets   Handbook of Variational Methods for Nonlinear Geometric Data Philipp Grohs,Martin Holler,Andreas Weinmann,2020-04-03 This book covers different current research directions in the context of variational methods for non linear geometric data Each chapter is authored by leading experts in the respective discipline and provides an introduction an overview and a description of the current state of the art Non linear geometric data arises in various applications in science and engineering Examples of nonlinear data spaces are diverse and include for instance nonlinear spaces of matrices spaces of curves shapes as well as manifolds of probability measures Applications can be found in biology medicine product engineering geography and computer vision for instance Variational methods on the other hand have evolved to being

amongst the most powerful tools for applied mathematics They involve techniques from various branches of mathematics such as statistics modeling optimization numerical mathematics and analysis The vast majority of research on variational methods however is focused on data in linear spaces Variational methods for non linear data is currently an emerging research topic As a result and since such methods involve various branches of mathematics there is a plethora of different recent approaches dealing with different aspects of variational methods for nonlinear geometric data Research results are rather scattered and appear in journals of different mathematical communities The main purpose of the book is to account for that by providing for the first time a comprehensive collection of different research directions and existing approaches in this context It is organized in a way that leading researchers from the different fields provide an introductory overview of recent research directions in their respective discipline As such the book is a unique reference work for both newcomers in the field of variational methods for non linear geometric data as well as for established experts that aim at to exploit new research directions or collaborations Chapter 9 of this book is available open access under a CC BY 4 0 license at link springer com   Learning in Graphical Models M.I. Jordan,2012-12-06 In the past decade a number of different research communities within the computational sciences have studied learning in networks starting from a number of different points of view There has been substantial progress in these different communities and surprising convergence has developed between the formalisms The awareness of this convergence and the growing interest of researchers in understanding the essential unity of the subject underlies the current volume Two research communities which have used graphical or network formalisms to particular advantage are the belief network community and the neural network community Belief networks arose within computer science and statistics and were developed with an emphasis on prior knowledge and exact probabilistic calculations Neural networks arose within electrical engineering physics and neuroscience and have emphasised pattern recognition and systems modelling problems This volume draws together researchers from these two communities and presents both kinds of networks as instances of a general unified graphical formalism The book focuses on probabilistic methods for learning and inference in graphical models algorithm analysis and design theory and applications Exact methods sampling methods and variational methods are discussed in detail Audience A wide cross section of computationally oriented researchers including computer scientists statisticians electrical engineers physicists and neuroscientists   **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   **Encyclopedia of Statistical Sciences** Samuel Kotz,Norman Lloyd

Johnson,Campbell B. Read,1985 **Big Data and Information Theory** Jiuping Xu,Syed Ejaz Ahmed,Zongmin Li,2022-06-01 Big Data and Information Theory are a binding force between various areas of knowledge that allow for societal advancement Rapid development of data analytic and information theory allows companies to store vast amounts of information about production inventory service and consumer activities More powerful CPUs and cloud computing make it possible to do complex optimization instead of using heuristic algorithms as well as instant rather than offline decision making The era of big data challenges includes analysis capture curation search sharing storage transfer visualization and privacy violations Big data calls for better integration of optimization statistics and data mining In response to these challenges this book brings together leading researchers and engineers to exchange and share their experiences and research results about big data and information theory applications in various areas This book covers a broad range of topics including statistics data mining data warehouse implementation engineering management in large scale infrastructure systems data driven sustainable supply chain network information technology service offshoring project issues online rumors governance preliminary cost estimation and information system project selection The chapters in this book were originally published in the journal International Journal of Management Science and Engineering Management   Optimizing Methods in Statistics Jagdish S. Rustagi,1971 Optimizing Methods in Statistics   *Statistics and Econometrics* Joseph Zaremba,1980   *Mathematical Reviews* ,2005-06   Nuclear Science Abstracts ,1974 NSA is a comprehensive collection of international nuclear science and technology literature for the period 1948 through 1976 pre dating the prestigious INIS database which began in 1970 NSA existed as a printed product Volumes 1 33 initially created by DOE s predecessor the U S Atomic Energy Commission AEC NSA includes citations to scientific and technical reports from the AEC the U S Energy Research and Development Administration and its contractors plus other agencies and international organizations universities and industrial and research organizations References to books conference proceedings papers patents dissertations engineering drawings and journal articles from worldwide sources are also included Abstracts and full text are provided if available   The Shock and Vibration Digest ,1975   **Energy Research Abstracts** ,1984   *British Books in Print* ,1979   **Report of the Workshop on Assimilation of Satellite Wind and Wave Data in Numerical Weather and Wave Prediction Models** ,1986

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