

Lecture Notes in Statistics

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K. Glabbe, and B. Singer

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Prem K. Goel
T. Ramaningam

The Matching Methodology:
Some Statistical Properties



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The Matching Methodology Some Statistical Properties

Lecture Notes In Statistics

Lingjun Ying



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The Matching Methodology: Some Statistical Properties Prem K. Goel, Thirugnanasambandam

Ramalingam, 2012-12-06 Incomplete data problems arise naturally in many instances of statistical practice One class of incomplete data problems which is relatively not well understood by statisticians is that of merging micro data files Many Federal agencies use the methodology of file merging to create comprehensive files from multiple but incomplete sources of data The main objective of this endeavor is to perform statistical analyses on the synthetic data set generated by file merging In general these analyses cannot be performed by analyzing the incomplete data sets separately The validity and the efficacy of the file merging methodology can be assessed by means of statistical models underlying the mechanisms which may generate the incomplete files However a completely satisfactory and unified theory of file merging has not yet been developed This monograph is only a minor attempt to fill this void for unifying known models Here we review the optimal properties of some known matching strategies and derive new results thereof However a great number of unsolved problems still need the attention of very many researchers One main problem still to be resolved is the development of appropriate inference methodology from merged files if one insists on using file merging methodology If this monograph succeeds in attracting just a few more mathematical statisticians to work on this class of problems then we will feel that our efforts have been successful

Series Approximation Methods in Statistics John E. Kolassa, 2013-04-17 This book was originally compiled for a course I taught at the University of Rochester in the fall of 1991 and is intended to give advanced graduate students in statistics an introduction to Edgeworth and saddlepoint approximations and related techniques Many other authors have also written monographs on this subject and so this work is narrowly focused on two areas not recently discussed in theoretical text books These areas are first a rigorous consideration of Edgeworth and saddlepoint expansion limit theorems and second a survey of the more recent developments in the field In presenting expansion limit theorems I have drawn heavily on notation of McCullagh 1987 and on the theorems presented by Feller 1971 on Edgeworth expansions For saddlepoint notation and results I relied most heavily on the many papers of Daniels and a review paper by Reid 1988 Throughout this book I have tried to maintain consistent notation and to present theorems in such a way as to make a few theoretical results useful in as many contexts as possible This was not only in order to present as many results with as few proofs as possible but more importantly to show the interconnections between the various facets of asymptotic theory Special attention is paid to regularity conditions The reasons they are needed and the parts they play in the proofs are both highlighted

Vital and Health Statistics, 2008 *Journal of Official Statistics*, 2006 Lectures on Random Voronoi Tessellations Jesper Moller, 2012-12-06 Tessellations are subdivisions of d dimensional space into non overlapping cells Voronoi tessellations are produced by first considering a set of points known as nuclei in d space and then defining cells as the set of points which are closest to each nuclei A random Voronoi tessellation is produced by supposing that the location of

each nuclei is determined by some random process They provide models for many natural phenomena as diverse as the growth of crystals the territories of animals the development of regional market areas and in subjects such as computational geometry and astrophysics This volume provides an introduction to random Voronoi tessellations by presenting a survey of the main known results and the directions in which research is proceeding Throughout the volume mathematical and rigorous proofs are given making this essentially a self contained account in which no background knowledge of the subject is assumed

Selecting Models from Data P. Cheeseman, R.W. Oldford, 2012-12-06 This volume is a selection of papers presented at the Fourth International Workshop on Artificial Intelligence and Statistics held in January 1993 These biennial workshops have succeeded in bringing together researchers from Artificial Intelligence and from Statistics to discuss problems of mutual interest The exchange has broadened research in both fields and has strongly encouraged interdisciplinary work The theme of the 1993 AI and Statistics workshop was Selecting Models from Data The papers in this volume attest to the diversity of approaches to model selection and to the ubiquity of the problem Both statistics and artificial intelligence have independently developed approaches to model selection and the corresponding algorithms to implement them But as these papers make clear there is a high degree of overlap between the different approaches In particular there is agreement that the fundamental problem is the avoidance of overfitting Le where a model fits the given data very closely but is a poor predictor for new data in other words the model has partly fitted the noise in the original data

Bulletin - Institute of Mathematical Statistics Institute of Mathematical Statistics, 1989

Random Sums and Branching Stochastic Processes Ibrahim Rahimov, 2012-12-06 The aim of this monograph is to show how random sums that is the summation of a random number of dependent random variables may be used to analyse the behaviour of branching stochastic processes The author shows how these techniques may yield insight and new results when applied to a wide range of branching processes In particular processes with reproduction dependent and non stationary immigration may be analysed quite simply from this perspective On the other hand some new characterizations of the branching process without immigration dealing with its genealogical tree can be studied Readers are assumed to have a firm grounding in probability and stochastic processes but otherwise this account is self contained As a result researchers and graduate students tackling problems in this area will find this makes a useful contribution to their work

Logistic Regression with Missing Values in the Covariates Werner Vach, 2012-12-06 In many areas of science a basic task is to assess the influence of several factors on a quantity of interest If this quantity is binary logistic regression models provide a powerful tool for this purpose This monograph presents an account of the use of logistic regression in the case where missing values in the variables prevent the use of standard techniques Such situations occur frequently across a wide range of statistical applications The emphasis of this book is on methods related to the classical maximum likelihood principle The author reviews the essentials of logistic regression and discusses the variety of mechanisms which might cause missing values while the rest of the book covers the methods which

may be used to deal with missing values and their effectiveness Researchers across a range of disciplines and graduate students in statistics and biostatistics will find this a readable account of this *Mathematical Reviews*, 2003

Microsimulation in Government Policy and Forecasting Anil Gupta, Vishnu Kapur, 2000 Selected and revised papers from the conference on Microsimulation in government policy and forecasting held in Portland Maine in July 1997 the volume also contains invited contributions by experts in the field and a separate part on practical microsimulation models Preface

National Survey of Family Growth, Cycle 6, 2006 **Classification and Dissimilarity Analysis** Bernard van Cutsem, 1994-10-07 Lecture Notes in Statistics provides a format for the informal publication of monographs conference proceedings case studies and similar material of theoretical or empirical importance The timeliness of a manuscript is more important than its form which may be unfinished or tentative Thus in some instances proofs may be merely outlined and results presented which have recently been or will later be published elsewhere If possible a subject index should be included Publication of the Lecture Notes is intended as a service to the international statistical community in that a commercial publisher Springer Verlag can provide efficient distribution of documents which would otherwise have a restricted readership Once published and copyrighted they can be documented and discussed in the scientific literature *Combining Information*, 1992-01-01 **L'Enseignement mathématique**, 1989 Vols for 1965 include a separately paged section Bulletin bibliographique **Case Studies in Bayesian Statistics** Constantine Gatsonis, James S. Hodges, Robert E. Kass, Robert E. McCulloch, Peter Rossi, Nozer D. Singpurwalla, 1997-06-05 Like the first two volumes this third volume of case studies presents detailed applications of Bayesian statistical analysis emphasizing the scientific context The papers were presented and discussed at a workshop at Carnegie Mellon University October 5-7 1995 In this volume which is dedicated to the memory of Morris H DeGroot econometric applications are highlighted There are six invited papers each with accompanying invited discussion and eight contributed papers which were selected following refereeing In addition we include prefatory recollections about Morrie DeGroot by James O Berger and Richard M Cyert INVITED PAPERS In Probing Public Opinion The State of Valencia Experience Jose Bernardo who was a scientific advisor to the President of the State of Valencia Spain summarizes procedures that were set up to probe public opinion and were used as an input to the government's decision making process At the outset a sample survey had to be designed The problem of finding an optimal Bayesian design based on logarithmic divergence between probability distributions involves minimization over 21483 points in the action space To solve it simulated annealing was used The author describes the objective of obtaining the probability that an individual classified in a certain group will prefer one of several possible alternatives and his approach using posterior distributions based on reference priors **Statistical and Scientific Databases** Zbigniew Michalewicz, 1991 Examines topics related to statistical and scientific databases such as physical database support data models for statistical databases statistical query languages and their optimization precision processing queries data security expert systems and

geographically distributed data Case Studies in Bayesian Statistics, Volume II Constantine Gatsonis, James S. Hodges, Robert E. Kaas, Nozer D. Singpurwalla, 1995-08-10 Like its predecessor this second volume presents detailed applications of Bayesian statistical analysis each of which emphasizes the scientific context of the problems it attempts to solve The emphasis of this volume is on biomedical applications These papers were presented at a workshop at Carnegie Mellon University in 1993 *Applications of Computer Aided Time Series Modeling* Masanao Aoki, Arthur M. Havenner, 1997 This book consists of three parts Part One is composed of two introductory chapters The first chapter provides an instrumental variable interpretation of the state space time series algorithm originally proposed by Aoki 1983 and gives an introductory account for incorporating exogenous signals in state space models The second chapter by Havenner gives practical guidance in applying this algorithm by one of the most experienced practitioners of the method Havenner begins by summarizing six reasons state space methods are advantageous and then walks the reader through construction and evaluation of a state space model for four monthly macroeconomic series industrial production in dex consumer price index six month commercial paper rate and money stock M1 To single out one of the several important insights in modeling that he shares with the reader he discusses in Section 2ii the effects of sampling errors and model misspecification on successful modeling efforts He argues that model misspecification is an important amplifier of the effects of sampling error that may cause symplectic matrices to have complex unit roots a theoretical impossibility Correct model specifications increase efficiency of estimators and often eliminate this finite sample problem This is an important insight into the positive realness of covariance matrices positivity has been emphasized by system engineers to the exclusion of other methods of reducing sampling error and alleviating what is simply a finite sample problem The second and third parts collect papers that describe specific applications A London Bibliography of the Social Sciences , 1931 Vols 1 4 include material to June 1 1929

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