Peter J. Bickel   Chris A.J. Klaassen
Ya'acov Ritov   Jon A. Wellner

Efficient and Adaptive Estimation for Semiparametric Models

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A. W. van der Vaart

Efficient And Adaptive Estimation For Semiparametric Models:

Efficient and Adaptive Estimation for Semiparametric Models Peter J. Bickel,Chris A.J. Klaassen,Ya'acov Ritov,Jon A. Wellner,1998-06-01 This book deals with estimation in situations in which there is believed to be enough information to model parametrically some but not all of the features of a data set Such models have arisen in a wide context in recent years and involve new nonlinear estimation procedures Statistical models of this type are directly applicable to fields such as economics epidemiology and astronomy **Estimation in Semiparametric Models** Johann Pfanzagl,2012-12-06 Assume one has to estimate the mean J x P dx or the median of P or any other functional t P on the basis ofi i d observations from P Ifnothing is known about P then the sample mean is certainly the best estimator one can think of If P is known to be the member of a certain parametric family say Po E e one can usually do better by estimating first say by n and using J XPo n r dx as an estimate for J xPo dx There is an intermediate range where we know something about the unknown probability measure P but less than parametric theory takes for granted Practical problems have always led statisticians to invent estimators for such intermediate models but it usually remained open whether these estimators are nearly optimal or not There was one exception The case of adaptivity where a nonparametric estimate exists which is asymptotically optimal for any parametric submodel The standard and for a long time only example of such a fortunate situation was the estimation of the center of symmetry for a distribution of unknown shape **Asymptotics, Nonparametrics, and Time Series** Subir Ghosh,1999-02-18 Contains over 2500 equations and exhaustively covers not only nonparametrics but also parametric semiparametric frequentist Bayesian bootstrap adaptive univariate and multivariate statistical methods as well as practical uses of Markov chain models *Selected Works of Peter J. Bickel* Jianqing Fan,Ya'acov Ritov,C.F. Jeff Wu,2012-11-28 This volume presents selections of Peter J Bickel s major papers along with comments on their novelty and impact on the subsequent development of statistics as a discipline Each of the eight parts concerns a particular area of research and provides new commentary by experts in the area The parts range from Rank Based Nonparametrics to Function Estimation and Bootstrap Resampling Peter s amazing career encompasses the majority of statistical developments in the last half century or about about half of the entire history of the systematic development of statistics This volume shares insights on these exciting statistical developments with future generations of statisticians The compilation of supporting material about Peter s life and work help readers understand the environment under which his research was conducted The material will also inspire readers in their own research based pursuits This volume includes new photos of Peter Bickel his biography publication list and a list of his students These give the reader a more complete picture of Peter Bickel as a teacher a friend a colleague and a family man **Identification and Inference for Econometric Models** Donald W. K. Andrews,James H. Stock,2005-07-04 This 2005 volume contains the papers presented in honor of the lifelong achievements of Thomas J Rothenberg on the occasion of his retirement The authors of the chapters include many of the leading econometricians of our

day and the chapters address topics of current research significance in econometric theory The chapters cover four themes identification and efficient estimation in econometrics asymptotic approximations to the distributions of econometric estimators and tests inference involving potentially nonstationary time series such as processes that might have a unit autoregressive root and nonparametric and semiparametric inference Several of the chapters provide overviews and treatments of basic conceptual issues while others advance our understanding of the properties of existing econometric procedures and or propose others Specific topics include identification in nonlinear models inference with weak instruments tests for nonstationary in time series and panel data generalized empirical likelihood estimation and the bootstrap

Computational Statistics - Predicting the Future from Sample Data Christos Volos,2025-07-16 How can we uncover hidden patterns in noisy complex data How can we make reliable predictions in an unpredictable world And how can the combination of statistical theory data from diverse sources and increased computing power help us predict the future In this age of data and especially big data computational statistics has become central to scientific discovery and decision making Therefore this book explores the growing role of computational methods in statistical analysis highlighting how we can transform sample data into meaningful predictions across various disciplines and domains This volume brings together five chapters each of which addresses a unique aspect of modern computational statistics and is ideal for statisticians data scientists university professors graduate students and researchers who seek to deepen their knowledge of computational statistics and its impact on the real world **From Statistics to Mathematical Finance** Dietmar Ferger,Wenceslao González Manteiga,Thorsten Schmidt,Jane-Ling Wang,2017-10-28 This book dedicated to Winfried Stute on the occasion of his 70th birthday presents a unique collection of contributions by leading experts in statistics stochastic processes mathematical finance and insurance The individual chapters cover a wide variety of topics ranging from nonparametric estimation regression modelling and asymptotic bounds for estimators to shot noise processes in finance option pricing and volatility modelling The book also features review articles e g on survival analysis Contemporary Developments in Statistical Theory Soumendra Lahiri,Anton Schick,Ashis SenGupta,T.N. Sriram,2013-12-02 This volume highlights Prof Hira Koul s achievements in many areas of Statistics including Asymptotic theory of statistical inference Robustness Weighted empirical processes and their applications Survival Analysis Nonlinear time series and Econometrics among others Chapters are all original papers that explore the frontiers of these areas and will assist researchers and graduate students working in Statistics Econometrics and related areas Prof Hira Koul was the first Ph D student of Prof Peter Bickel His distinguished career in Statistics includes the receipt of many prestigious awards including the Senior Humbolt award 1995 and dedicated service to the profession through editorial work for journals and through leadership roles in professional societies notably as the past president of the International Indian Statistical Association Prof Hira Koul has graduated close to 30 Ph D students and made several seminal contributions in about 125 innovative research papers The long list of his distinguished

collaborators is represented by the contributors to this volume **Advances and Innovations in Statistics and Data Science** Wenqing He,Liqun Wang,Jiahua Chen,Chunfang Devon Lin,2022-10-27 This book highlights selected papers from the 4th ICSA Canada Chapter Symposium as well as invited articles from established researchers in the areas of statistics and data science It covers a variety of topics including methodology development in data science such as methodology in the analysis of high dimensional data feature screening in ultra high dimensional data and natural language ranking statistical analysis challenges in sampling multivariate survival models and contaminated data as well as applications of statistical methods With this book readers can make use of frontier research methods to tackle their problems in research education training and consultation **Festschrift for Lucien Le Cam** David Pollard,Erik Torgersen,Grace L. Yang,2012-12-06 The articles in this volume were contributed by the friends of Lucien Le Cam on the occasion of his 70th birthday in November 1994 We wish him a belated happy birthday In addition to all the usual excuses for our tardiness in the preparation of the volume we must point to the miracles of modern computing Az3 the old proverb almost put it there s many a slip twixt cup and baselineskip We beg forgiveness of any of our infinitely patient contributors who find that the final product does not quite match with the galley proofs Our task was also made harder by the sad death of our friend and fellow editor Erik Torgersen We greatly appreciate the editorial help of David Donoho with one of the more troublesome contributions In addition to the 29 contributed articles we have included a short vita a list of publications and a list of Lucien s Ph D students We are also pleased that Lucien allowed us to include a private letter written to Grace Yang in response to a query about the extent of his formal mathematical training The letter gives some insights into what made Lucien one of the leading mathematical statisticians of the century **Statistical Advances in the Biomedical Sciences** Atanu Biswas,Sujay Datta,Jason P. Fine,Mark R. Segal,2008-01-02 The Most Comprehensive and Cutting Edge Guide to Statistical Applications in Biomedical Research With the increasing use of biotechnology in medical research and the sophisticated advances in computing it has become essential for practitioners in the biomedical sciences to be fully educated on the role statistics plays in ensuring the accurate analysis of research findings Statistical Advances in the Biomedical Sciences explores the growing value of statistical knowledge in the management and comprehension of medical research and more specifically provides an accessible introduction to the contemporary methodologies used to understand complex problems in the four major areas of modern day biomedical science clinical trials epidemiology survival analysis and bioinformatics Composed of contributions from eminent researchers in the field this volume discusses the application of statistical techniques to various aspects of modern medical research and illustrates how these methods ultimately prove to be an indispensable part of proper data collection and analysis A structural uniformity is maintained across all chapters each beginning with an introduction that discusses general concepts and the biomedical problem under focus and is followed by specific details on the associated methods algorithms and applications In addition each chapter provides a summary of the main ideas and offers a concluding

remarks section that presents novel ideas approaches and challenges for future research Complete with detailed references and insight on the future directions of biomedical research Statistical Advances in the Biomedical Sciences provides vital statistical guidance to practitioners in the biomedical sciences while also introducing statisticians to new multidisciplinary frontiers of application This text is an excellent reference for graduate and PhD level courses in various areas of biostatistics and the medical sciences and also serves as a valuable tool for medical researchers statisticians public health professionals and biostatisticians **Frontiers In Statistics** Jianqing Fan,Hira L Koul,2006-07-17 During the last two decades many areas of statistical inference have experienced phenomenal growth This book presents a timely analysis and overview of some of these new developments and a contemporary outlook on the various frontiers of statistics Eminent leaders in the field have contributed 16 review articles and 6 research articles covering areas including semi parametric models data analytical nonparametric methods statistical learning network tomography longitudinal data analysis financial econometrics time series bootstrap and other re sampling methodologies statistical computing generalized nonlinear regression and mixed effects models martingale transform tests for model diagnostics robust multivariate analysis single index models and wavelets This volume is dedicated to Prof Peter J Bickel in honor of his 65th birthday The first article of this volume summarizes some of Prof Bickel s distinguished contributions **Advances in Statistical Decision Theory and Applications** S. Panchapakesan,N. Balakrishnan,2012-12-06 Shanti S Gupta has made pioneering contributions to ranking and selection theory in particular to subset selection theory His list of publications and the numerous citations his publications have received over the last forty years will amply testify to this fact Besides ranking and selection his interests include order statistics and reliability theory The first editor s association with Shanti Gupta goes back to 1965 when he came to Purdue to do his Ph D He has the good fortune of being a student a colleague and a long standing collaborator of Shanti Gupta The second editor s association with Shanti Gupta began in 1978 when he started his research in the area of order statistics During the past twenty years he has collaborated with Shanti Gupta on several publications We both feel that our lives have been enriched by our association with him He has indeed been a friend philosopher and guide to us **Selected Proceedings of the Symposium on Estimating Functions** Ishwar V. Basawa,V. P. Godambe,Robert Lee Taylor,1997 **Machine Learning and Knowledge Discovery in Databases** Wray Buntine,Marko Grobelnik,Dunja Mladenic,John Shawe-Taylor,2009-09-03 This book constitutes the refereed proceedings of the joint conference on Machine Learning and Knowledge Discovery in Databases ECML PKDD 2009 held in Bled Slovenia in September 2009 The 106 papers presented in two volumes together with 5 invited talks were carefully reviewed and selected from 422 paper submissions In addition to the regular papers the volume contains 14 abstracts of papers appearing in full version in the Machine Learning Journal and the Knowledge Discovery and Databases Journal of Springer The conference intends to provide an international forum for the discussion of the latest high quality research results in all areas related to machine learning and knowledge

discovery in databases The topics addressed are application of machine learning and data mining methods to real world problems particularly exploratory research that describes novel learning and mining tasks and applications requiring non standard techniques **Handbook of Matching and Weighting Adjustments for Causal Inference** José R. Zubizarreta,Elizabeth A. Stuart,Dylan S. Small,Paul R. Rosenbaum,2023-04-11 An observational study infers the effects caused by a treatment policy program intervention or exposure in a context in which randomized experimentation is unethical or impractical One task in an observational study is to adjust for visible pretreatment differences between the treated and control groups Multivariate matching and weighting are two modern forms of adjustment This handbook provides a comprehensive survey of the most recent methods of adjustment by matching weighting machine learning and their combinations Three additional chapters introduce the steps from association to causation that follow after adjustments are complete When used alone matching and weighting do not use outcome information so they are part of the design of an observational study When used in conjunction with models for the outcome matching and weighting may enhance the robustness of model based adjustments The book is for researchers in medicine economics public health psychology epidemiology public program evaluation and statistics who examine evidence of the effects on human beings of treatments policies or exposures *Asymptotic Statistics* A. W. van der Vaart,2000-06-19 This book is an introduction to the field of asymptotic statistics The treatment is both practical and mathematically rigorous In addition to most of the standard topics of an asymptotics course including likelihood inference M estimation the theory of asymptotic efficiency U statistics and rank procedures the book also presents recent research topics such as semiparametric models the bootstrap and empirical processes and their applications The topics are organized from the central idea of approximation by limit experiments which gives the book one of its unifying themes This entails mainly the local approximation of the classical i i d set up with smooth parameters by location experiments involving a single normally distributed observation Thus even the standard subjects of asymptotic statistics are presented in a novel way Suitable as a graduate or Master s level statistics text this book will also give researchers an overview of research in asymptotic statistics **Orthonormal Series Estimators** Odile Pons,2020-01-22 The approximation and the estimation of nonparametric functions by projections on an orthonormal basis of functions are useful in data analysis This book presents series estimators defined by projections on bases of functions they extend the estimators of densities to mixture models deconvolution and inverse problems to semi parametric and nonparametric models for regressions hazard functions and diffusions They are estimated in the Hilbert spaces with respect to the distribution function of the regressors and their optimal rates of convergence are proved Their mean square errors depend on the size of the basis which is consistently estimated by cross validation Wavelets estimators are defined and studied in the same models The choice of the basis with suitable parametrizations and their estimation improve the existing methods and leads to applications to a wide class of models The rates of convergence of the series estimators are the best

among all nonparametric estimators with a great improvement in multidimensional models Original methods are developed for the estimation in deconvolution and inverse problems The asymptotic properties of test statistics based on the estimators are also established   Statistical Inference for Ergodic Diffusion Processes Yury A. Kutoyants,2013-03-09 The first book in inference for stochastic processes from a statistical rather than a probabilistic perspective It provides a systematic exposition of theoretical results from over ten years of mathematical literature and presents for the first time in book form many new techniques and approaches   Asymptotic Analysis of Mixed Effects Models Jiming Jiang,2017-09-19 Large sample techniques are fundamental to all fields of statistics Mixed effects models including linear mixed models generalized linear mixed models non linear mixed effects models and non parametric mixed effects models are complex models yet these models are extensively used in practice This monograph provides a comprehensive account of asymptotic analysis of mixed effects models The monograph is suitable for researchers and graduate students who wish to learn about asymptotic tools and research problems in mixed effects models It may also be used as a reference book for a graduate level course on mixed effects models or asymptotic analysis

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