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Ali H. Sayed

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STATISTICAL INFERENCE: THEORY OF ESTIMATION MANOJ KUMAR SRIVASTAVA, ABDUL HAMID KHAN, NAMITA SRIVASTAVA, 2014-04-03 This book is sequel to a book Statistical Inference Testing of Hypotheses published by PHI Learning Intended for the postgraduate students of statistics it introduces the problem of estimation in the light of foundations laid down by Sir R A Fisher 1922 and follows both classical and Bayesian approaches to solve these problems The book starts with discussing the growing levels of data summarization to reach maximal summarization and connects it with sufficient and minimal sufficient statistics. The book gives a complete account of theorems and results on uniformly minimum variance unbiased estimators UMVUE including famous Rao and Blackwell theorem to suggest an improved estimator based on a sufficient statistic and Lehmann Scheffe theorem to give an UMVUE It discusses Cramer Rao and Bhattacharyya variance lower bounds for regular models by introducing Fishers information and Chapman Robbins and Kiefer variance lower bounds for Pitman models Besides the book introduces different methods of estimation including famous method of maximum likelihood and discusses large sample properties such as consistency consistent asymptotic normality CAN and best asymptotic normality BAN of different estimators Separate chapters are devoted for finding Pitman estimator among equivariant estimators for location and scale models by exploiting symmetry structure present in the model and Bayes Empirical Bayes Hierarchical Bayes estimators in different statistical models Systematic exposition of the theory and results in different statistical situations and models is one of the several attractions of the presentation Each chapter is concluded with several solved examples in a number of statistical models augmented with exposition of theorems and results KEY FEATURES Provides clarifications for a number of steps in the proof of theorems and related results Includes numerous solved examples to improve analytical insight on the subject by illustrating the application of theorems and results Incorporates Chapter end exercises to review student's comprehension of the subject Discusses detailed theory on data summarization unbiased estimation with large sample properties Bayes and Minimax estimation separately in different Statistical Theory and Inference David J. Olive, 2014-05-07 This text is for a one semester graduate course in chapters statistical theory and covers minimal and complete sufficient statistics maximum likelihood estimators method of moments bias and mean square error uniform minimum variance estimators and the Cramer Rao lower bound an introduction to large

sample theory likelihood ratio tests and uniformly most powerful tests and the Neyman Pearson Lemma A major goal of this text is to make these topics much more accessible to students by using the theory of exponential families Exponential families indicator functions and the support of the distribution are used throughout the text to simplify the theory More than 50 brand name distributions are used to illustrate the theory with many examples of exponential families maximum likelihood estimators and uniformly minimum variance unbiased estimators. There are many homework problems with over 30 pages of Probability and Random Processes for Electrical and Computer Engineers John A. Gubner, 2006-06-01 The theory of probability is a powerful tool that helps electrical and computer engineers to explain model analyze and design the technology they develop The text begins at the advanced undergraduate level assuming only a modest knowledge of probability and progresses through more complex topics mastered at graduate level The first five chapters cover the basics of probability and both discrete and continuous random variables The later chapters have a more specialized coverage including random vectors Gaussian random vectors random processes Markov Chains and convergence Describing tools and results that are used extensively in the field this is more than a textbook it is also a reference for researchers working in communications signal processing and computer network traffic analysis With over 300 worked examples some 800 homework problems and sections for exam preparation this is an essential companion for advanced undergraduate and graduate students Further resources for this title including solutions for Instructors only are available online at www cambridge org 9780521864701 Numerical Methods for Stochastic Processes Nicolas Bouleau, Dominique Lépingle, 1994-01-14 Gives greater rigor to numerical treatments of stochastic models Contains Monte Carlo and guasi Monte Carlo techniques simulation of major stochastic procedures deterministic methods adapted to Markovian problems and special problems related to stochastic integral and differential equations Simulation methods are given throughout the text as well as numerous exercises The Physical Anthropology of Southern Nigeria P. Amaury Talbot, H. Mulhall, Percy Amaury Talbot, 2013-03-28 The information in this 1962 survey was based on a study of the physical characteristics of the inhabitants Probability and Statistics by Example Yu. M. Suhov, Mark Kelbert, 2014-09-22 A valuable resource of Southern Nigeria for students and teachers alike this second edition contains more than 200 worked examples and exam questions

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