

Statistical Computing

Marco Casella



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Statistical Computing William J. Kennedy, 2021-06-23 In this book the authors have assembled the best techniques from a great variety of sources establishing a benchmark for the field of statistical computing Mathematics of Computation The text is highly readable and well illustrated with examples The reader who intends to take a hand in designing his own regression and multivariate packages will find a storehouse of information and a valuable resource in the field of statistical computing

Elements of Statistical Computing R.A. Thisted, 2017-10-19 Statistics and computing share many close relationships Computing now permeates every aspect of statistics from pure description to the development of statistical theory At the same time the computational methods used in statistical work span much of computer science Elements of Statistical Computing covers the broad usage of computing in statistics It provides a comprehensive account of the most important computational statistics Included are discussions of numerical analysis numerical integration and smoothing The author give special attention to floating point standards and numerical analysis iterative methods for both linear and nonlinear equation such as Gauss Seidel method and successive over relaxation and computational methods for missing data such as the EM algorithm Also covered are new areas of interest such as the Kalman filter projection pursuit methods density estimation and other computer intensive techniques

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Computing in Statistical Science through APL Francis John Anscombe, 2012-12-06 At the terminal seated the answering tone pond and temple bell ODAY as in the past statistical method is profoundly affected by T resources for numerical calculation and visual display The main line of development of statistical methodology during the first half of this century was conditioned by and attuned to the mechanical desk calculator Now statisticians may use electronic computers of various kinds in various modes and the character of statistical science has changed accordingly Some but not all modes of modern computation have a flexibility and immediacy reminiscent of the desk calculator They preserve the virtues of the desk calculator while immensely exceeding its scope Prominent among these is the computer language and conversational computing system known by the initials APL This book is addressed to statisticians Its first aim is to interest them in using APL in their work for statistical analysis of data for

numerical support of theoretical studies for simulation of random processes In Part A the language is described and illustrated with short examples of statistical calculations Part B presenting some more extended examples of statistical analysis of data has also the further aim of suggesting the interplay of computing and theory that must surely henceforth be typical of the development of statistical science

Handbook of Computational Statistics James E. Gentle, Wolfgang Karl Härdle, Yuichi Mori, 2012-07-06 The Handbook of Computational Statistics Concepts and Methods second edition is a revision of the first edition published in 2004 and contains additional comments and updated information on the existing chapters as well as three new chapters addressing recent work in the field of computational statistics This new edition is divided into 4 parts in the same way as the first edition It begins with How Computational Statistics became the backbone of modern data science Ch 1 an overview of the field of Computational Statistics how it emerged as a separate discipline and how its own development mirrored that of hardware and software including a discussion of current active research The second part Chs 2 15 presents several topics in the supporting field of statistical computing Emphasis is placed on the need for fast and accurate numerical algorithms and some of the basic methodologies for transformation database handling high dimensional data and graphics treatment are discussed The third part Chs 16 33 focuses on statistical methodology Special attention is given to smoothing iterative procedures simulation and visualization of multivariate data Lastly a set of selected applications Chs 34 38 like Bioinformatics Medical Imaging Finance Econometrics and Network Intrusion Detection highlight the usefulness of computational statistics in real world applications

An Introduction to Statistical Computing Jochen Voss, 2013-08-28 A comprehensive introduction to sampling based methods in statistical computing The use of computers in mathematics and statistics has opened up a wide range of techniques for studying otherwise intractable problems Sampling based simulation techniques are now an invaluable tool for exploring statistical models This book gives a comprehensive introduction to the exciting area of sampling based methods An Introduction to Statistical Computing introduces the classical topics of random number generation and Monte Carlo methods It also includes some advanced methods such as the reversible jump Markov chain Monte Carlo algorithm and modern methods such as approximate Bayesian computation and multilevel Monte Carlo techniques An Introduction to Statistical Computing Fully covers the traditional topics of statistical computing Discusses both practical aspects and the theoretical background Includes a chapter about continuous time models Illustrates all methods using examples and exercises Provides answers to the exercises using the statistical computing environment R the corresponding source code is available online Includes an introduction to programming in R This book is mostly self contained the only prerequisites are basic knowledge of probability up to the law of large numbers Careful presentation and examples make this book accessible to a wide range of students and suitable for self study or as the basis of a taught course

SIAM Journal on Scientific and Statistical Computing Society for Industrial and Applied Mathematics, 1986

Statistical Computing with R, Second Edition Maria L. Rizzo, 2019-02-21 Computational statistics and

statistical computing are two areas that employ computational graphical and numerical approaches to solve statistical problems making the versatile R language an ideal computing environment for these fields This second edition continues to encompass the traditional core material of computational statistics with an **Statistical Computing** Michael J. Crawley,2002 **Advances in statistical analysis and statistical computing** Roberto S. Mariano,1989-07

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governments and the general public It is a section of the International Statistical Institute LISP-STAT Luke Tierney,2009-09-25 Written for the professional statistician or graduate statistics student the primary objective of this book is to describe a system based on the LISP language for statistical computing and dynamic graphics to show how it can be used as an effective platform for a wide range of statistical computing tasks ranging from basic calculations to customizing dynamic graphs In addition it introduces object oriented programming and graphics programming in a statistical context The discussion of these ideas is based on the Lisp Stat system readers with access to such a system can reproduce the examples presented and use them as a basis for further experimentation and study **Learning RStudio for R Statistical Computing** Mark P. J. Van der Loo,2012-01-01 A practical tutorial covering how to leverage RStudio functionality to effectively perform R Development analysis and reporting with RStudio The book is aimed at R developers and analysts who wish to do R statistical development while taking advantage of RStudio functionality to ease their development efforts Familiarity with R is assumed Those who want to get started with R development using RStudio will also find the book useful Even if you already use R but want to create reproducible statistical analysis projects or extend R with self written packages this book shows how to quickly achieve this using RStudio *Numerical Issues in Statistical Computing for the Social Scientist* Micah Altman,Jeff Gill,Michael P. McDonald,2004-02-15 At last a social scientist s guide through the pitfalls of modern statistical computing Addressing the current deficiency in the literature on statistical methods as they apply to the social and behavioral sciences Numerical Issues in Statistical Computing for the Social Scientist seeks to provide readers with a unique practical guidebook to the numerical methods underlying computerized statistical calculations specific to these fields The authors demonstrate that knowledge of these numerical methods and how they are used in statistical packages is essential for making accurate inferences With the aid of key contributors from both the social and behavioral sciences the authors have assembled a rich set of interrelated chapters designed to guide empirical social scientists through the potential minefield of modern statistical computing Uniquely accessible and abounding in modern day tools tricks and advice the text successfully bridges the gap between the current level of social science methodology and the more sophisticated technical coverage usually associated with the statistical field Highlights include A focus on problems occurring in maximum likelihood estimation Integrated examples of statistical computing using software packages such as the SAS Gauss Splus R Stata LIMDEP SPSS WinBUGS and MATLAB A guide to choosing accurate statistical packages Discussions of a multitude of computationally intensive statistical approaches such as ecological inference Markov chain Monte Carlo and spatial regression analysis Emphasis on specific numerical problems statistical procedures and their applications in the field Replications and re analysis of published social science research using innovative numerical methods Key numerical estimation issues along with the means of avoiding common pitfalls A related Web site includes test data for use in demonstrating numerical problems code for applying the original methods described in the book and an online bibliography

of Web resources for the statistical computation Designed as an independent research tool a professional reference or a classroom supplement the book presents a well thought out treatment of a complex and multifaceted field *Proceedings of the Statistical Computing Section* American Statistical Association. Statistical Computing Section,1998 *Statistical Computing in C++ and R* Randall L. Eubank,Ana Kupresanin,2011-12-01 Parallel processing can be ideally suited for the solving of more complex problems in statistical computing This book discusses code development in C and R before going beyond to look at the valuable use of these two languages in unison It covers linear equation solution with regression and linear models motivation optimization with maximum likelihood and nonlinear least squares motivation and random number generation While the text does require a working knowledge of basic concepts in statistics and experience in programming it does not require knowledge specific to C or R

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Table of Contents Statistical Computing

1. Understanding the eBook Statistical Computing
 - The Rise of Digital Reading Statistical Computing
 - Advantages of eBooks Over Traditional Books
2. Identifying Statistical Computing
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Statistical Computing
 - User-Friendly Interface
4. Exploring eBook Recommendations from Statistical Computing
 - Personalized Recommendations
 - Statistical Computing User Reviews and Ratings
 - Statistical Computing and Bestseller Lists
5. Accessing Statistical Computing Free and Paid eBooks

- Statistical Computing Public Domain eBooks
 - Statistical Computing eBook Subscription Services
 - Statistical Computing Budget-Friendly Options
6. Navigating Statistical Computing eBook Formats
 - ePub, PDF, MOBI, and More
 - Statistical Computing Compatibility with Devices
 - Statistical Computing Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Statistical Computing
 - Highlighting and Note-Taking Statistical Computing
 - Interactive Elements Statistical Computing
 8. Staying Engaged with Statistical Computing
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Statistical Computing
 9. Balancing eBooks and Physical Books Statistical Computing
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Statistical Computing
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Statistical Computing
 - Setting Reading Goals Statistical Computing
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Statistical Computing
 - Fact-Checking eBook Content of Statistical Computing
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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