

Advanced Series on
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STATISTICAL EXPERIMENTS AND DECISIONS

Asymptotic Theory

A N Shiryaev
V G Spokoiny

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Statistical Experiments And Decisions

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Asymptotic Methods in Statistical Decision Theory Lucien Le Cam, 2012-12-06 This book grew out of lectures delivered at the University of California Berkeley over many years The subject is a part of asymptotics in statistics organized around a few central ideas The presentation proceeds from the general to the particular since this seemed the best way to emphasize the basic concepts The reader is expected to have been exposed to statistical thinking and methodology as expounded for instance in the book by H Cramer 1946 or the more recent text by P Bickel and K Doksum 1977 Another possibility closer to the present in spirit is Ferguson 1967 Otherwise the reader is expected to possess some mathematical maturity but not really a great deal of detailed mathematical knowledge Very few mathematical objects are used their assumed properties are simple the results are almost always immediate consequences of the definitions Some objects such as vector lattices may not have been included in the standard background of a student of statistics For these we have provided a summary of relevant facts in the Appendix The basic structures in the whole affair are systems that Blackwell called experiments and transitions between them An experiment is a mathematical abstraction intended to describe the basic features of an observational process if that process is contemplated in advance of its implementation Typically an experiment consists of a set E of theories about what may happen in the observational process

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Statistical Testing Strategies in the Health Sciences Albert Vexler, Alan D. Hutson, Xiwei Chen, 2017-12-19 Statistical Testing Strategies in the Health Sciences provides a compendium of statistical approaches for decision making ranging from

graphical methods and classical procedures through computationally intensive bootstrap strategies to advanced empirical likelihood techniques It bridges the gap between theoretical statistical methods and practical procedures applied to the planning and analysis of health related experiments The book is organized primarily based on the type of questions to be answered by inference procedures or according to the general type of mathematical derivation It establishes the theoretical framework for each method with a substantial amount of chapter notes included for additional reference It then focuses on the practical application for each concept providing real world examples that can be easily implemented using corresponding statistical software code in R and SAS The book also explains the basic elements and methods for constructing correct and powerful statistical decision making processes to be adapted for complex statistical applications With techniques spanning robust statistical methods to more computationally intensive approaches this book shows how to apply correct and efficient testing mechanisms to various problems encountered in medical and epidemiological studies including clinical trials

Theoretical statisticians medical researchers and other practitioners in epidemiology and clinical research will appreciate the book's novel theoretical and applied results The book is also suitable for graduate students in biostatistics epidemiology health related sciences and areas pertaining to formal decision making mechanisms

Probability, Statistics, and Decision for Civil Engineers Jack R Benjamin, C. Allin Cornell, 2014-07-16 This text covers the development of decision theory offering extensive examples and illustrations that cultivate students appreciation for applications strength of materials soil mechanics construction planning water resource design and more 1970 edition

Theory of Statistical Experiments H. Heyer, 1982-11-04 By a statistical experiment we mean the procedure of drawing a sample with the intention of making a decision The sample values are to be regarded as the values of a random variable defined on some measurable space and the decisions made are to be functions of this random variable Although the roots of this notion of statistical experiment extend back nearly two hundred years the formal treatment which involves a description of the possible decision procedures and a conscious attempt to control errors is of much more recent origin Building upon the work of R A Fisher J Neyman and E S Pearson formalized many decision problems associated with the testing of hypotheses Later A Wald gave the first completely general formulation of the problem of statistical experimentation and the associated decision theory These achievements rested upon the fortunate fact that the foundations of probability had by then been laid bare for it appears to be necessary that any such quantitative theory of statistics be based upon probability theory The present state of this theory has benefited greatly from contributions by D Blackwell and L LeCam whose fundamental articles expanded the mathematical theory of statistical experiments into the field of comparison of experiments This will be the main motivation for the approach to the subject taken in this book

Statistics for Research in Psychology Rick Gurnsey, 2017-08-11 Statistics for Research in Psychology offers an intuitive approach to statistics based on estimation for interpreting research in psychology This innovative text covers topic areas in a traditional sequence but gently shifts the focus to an alternative approach using

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Statistics & Probability for Business and Economic Decisions Milad A. Tawadros,1973 *Bulletin (new Series) of the American Mathematical Society* ,1989 *Current Index to Statistics, Applications, Methods and Theory* ,1990 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields Small-Scale and Artisanal Fisheries: Insights and Approaches for Improved Governance and Management in a Globalized Context Steven W. Purcell,Beatrice Irene Crona,Robert Pomeroy,2020-08-21

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