In All Likelihood Statistical Modelling And Inference Using Likelihood

A Statistical Sojourn Beyond Imagination!

Prepare yourselves, fellow adventurers in literature and learning, for a book that defies expectations and sparks genuine delight! I recently embarked on a journey with 'In All Likelihood: Statistical Modelling and Inference Using Likelihood', and let me tell you, it was nothing short of magical. Forget dusty textbooks and dry equations; this book is a vibrant tapestry woven with brilliant concepts and presented in a way that will have you cheering for statistical insight!

From the very first page, I was captivated by the utterly imaginative setting. It's not just a book about statistics; it's a world you can step into, a playground for the mind where complex ideas come alive. The authors have masterfully crafted an environment where understanding likelihood and inference feels less like a chore and more like an exciting exploration. It's truly remarkable how they manage to infuse such a seemingly technical subject with such a sense of wonder and discovery.

What truly sets this book apart is its surprising emotional depth. You might scoff, but trust me, there are moments of profound connection and sheer 'aha!' exhilaration as you grasp a new concept. The authors tap into that universal human desire to understand the world around us, to find patterns, and to make sense of uncertainty. This emotional resonance makes the learning process incredibly rewarding and deeply personal. It's a feeling that lingers long after you've closed the book, a quiet confidence in your newfound understanding.

The universal appeal of 'In All Likelihood' is undeniable. Whether you're a seasoned academic looking for a fresh perspective, a young adult embarking on your intellectual journey, or simply a book lover who appreciates clear, engaging prose, you will find something to cherish here. The authors have a gift for breaking down intricate subjects into digestible, often delightful, chunks. It's the kind of book that encourages curiosity and fosters a genuine love for learning. You'll find yourself sharing these insights with friends,

family, and colleagues, eager to spread the joy of statistical enlightenment!

Imaginative Setting: A world where statistics feels like an adventure.

Emotional Depth: Experience the thrill of understanding and discovery.

Universal Appeal: Perfect for academics, young adults, and all book lovers.

Engaging Prose: Concepts explained with clarity and charm.

I wholeheartedly recommend 'In All Likelihood' to everyone. This isn't just a book; it's an experience. It's a testament to the beauty of well-explained ideas and the power of engaging storytelling. It's the kind of book that will inspire you to look at the world with new eyes, to ask better questions, and to appreciate the elegance of statistical reasoning. It's a timeless classic waiting to be discovered or revisited, and I have no doubt it will continue to capture hearts and minds for generations to come.

This book is more than a guide; it's an invitation to a world of intellectual wonder. You owe it to yourself to experience this magical journey!

My heartfelt recommendation? Dive in! 'In All Likelihood' is a book that not only educates but also inspires, making it a truly timeless classic that continues to capture hearts worldwide. Its lasting impact is a testament to its brilliant execution and its profound ability to make complex ideas accessible and exciting for all.

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yudi pawitan demonstrates what can be achieved using the likelihood method of taking account of uncertainty when studying statistical problems the real world examples cited take advantage of the high power of current desktop computers

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this book statistical modeling and computation provides a unique introduction to modern statistics from both classical and bayesian perspectives it also offers an integrated treatment of mathematical statistics and modern statistical computation emphasizing statistical modeling computational techniques and applications the 2nd edition changes the programming language used in the text from matlab to julia for all examples with computing components the authors provide data sets and their own julia codes the new edition features numerous full color graphics to illustrate the concepts discussed in the text and adds three entirely new chapters on a variety of popular topics including regularization and the lasso regression bayesian shrinkage methods nonparametric statistical tests splines and the gaussian process regression joshua c c chan is professor of economics and holds the endowed olson chair at purdue university he is an elected fellow at the international association for applied econometrics and served as chair for the economics finance and business section of the international society for bayesian analysis from 2020 2022 his

research focuses on building new high dimensional time series models and developing efficient estimation methods for these models he has published over 50 papers in peer reviewed journals including some top field journals such as journal of econometrics journal of the american statistical association and journal of business and economic statistics dirk kroese is professor of mathematics and statistics at the university of queensland he is known for his significant contributions to the fields of applied probability mathematical statistics machine learning and monte carlo methods he has published over 140 articles and 7 books he is a pioneer of the well known cross entropy ce method which is being used around the world to help solve difficult estimation and optimization problems in science engineering and finance in addition to his scholarly contributions dirk kroese is recognized for his role as an educator and mentor having supervised and inspired numerous students and researchers

this book provides a groundbreaking introduction to the likelihood inference for correlated survival data via the hierarchical or h likelihood in order to obtain the marginal likelihood and to address the computational difficulties in inferences and extensions the approach presented in the book overcomes shortcomings in the traditional likelihood based methods for clustered survival data such as intractable integration the text includes technical materials such as derivations and proofs in each chapter as well as recently developed software programs in r frailtyhl while the real world data examples together with an r package frailtyhl in cran provide readers with useful hands on tools reviewing new developments since the introduction of the h likelihood to survival analysis methods for interval estimation of the individual frailty and for variable selection of the fixed effects in the general class of frailty models and guiding future directions the book is of interest to researchers in medical and genetics fields graduate students and phd bio statisticians

presents a unified approach to parametric estimation confidence intervals hypothesis testing and statistical modeling which are uniquely based on the likelihood function this book addresses mathematical statistics for upper undergraduates and first year graduate students tying chapters on estimation confidence intervals hypothesis testing and statistical models together to present a unifying focus on the likelihood function it also emphasizes the important ideas in statistical modeling such as sufficiency exponential family distributions and large sample properties mathematical statistics an introduction to likelihood based inference makes advanced topics accessible and understandable and covers many topics in more depth than typical mathematical statistics textbooks it includes numerous examples case studies a large number of exercises ranging from drill and skill to extremely difficult problems and many of the important theorems of mathematical statistics

along with their proofs in addition to the connected chapters mentioned above mathematical statistics covers likelihood based estimation with emphasis on multidimensional parameter spaces and range dependent support it also includes a chapter on confidence intervals which contains examples of exact confidence intervals along with the standard large sample confidence intervals based on the mle s and bootstrap confidence intervals there s also a chapter on parametric statistical models featuring sections on non iid observations linear regression logistic regression poisson regression and linear models prepares students with the tools needed to be successful in their future work in statistics data science includes practical case studies including real life data collected from yellowstone national park the donner party and the titanic voyage emphasizes the important ideas to statistical modeling such as sufficiency exponential family distributions and large sample properties includes sections on bayesian estimation and credible intervals features examples problems and solutions mathematical statistics an introduction to likelihood based inference is an ideal textbook for upper undergraduate and graduate courses in probability mathematical statistics and or statistical inference

praise for the first edition an indispensable addition to any serious collection on lifetime data analysis and a valuable contribution to the statistical literature highly recommended choice this is an important book which will appeal to statisticians working on survival analysis problems biometrics a thorough unified treatment of statistical models and methods used in the analysis of lifetime data this is a highly competent and agreeable statistical textbook statistics in medicine the statistical analysis of lifetime or response time data is a key tool in engineering medicine and many other scientific and technological areas this book provides a unified treatment of the models and statistical methods used to analyze lifetime data equally useful as a reference for individuals interested in the analysis of lifetime data and as a text for advanced students statistical models and methods for lifetime data second edition provides broad coverage of the area without concentrating on any single field of application extensive illustrations and examples drawn from engineering and the biomedical sciences provide readers with a clear understanding of key concepts new and expanded coverage in this edition includes observation schemes for lifetime data multiple failure modes counting process martingale tools both special lifetime data and general optimization software mixture models treatment of interval censored and truncated data multivariate lifetimes and event history models resampling and simulation methodology

statistical modeling is a critical tool in scientific research this book provides comprehensive explanations of the concepts and philosophy of statistical modeling together with a wide range of practical and numerical examples the authors expect this work to be of great value

not just to statisticians but also to researchers and practitioners in various fields of research such as information science computer science engineering bioinformatics economics marketing and environmental science it s a crucial area of study as statistical models are used to understand phenomena with uncertainty and to determine the structure of complex systems they re also used to control such systems as well as to make reliable predictions in various natural and social science fields

john nelder is one of today s leading statisticians having made an impact on many parts of the discipline this book contains reviews of some of those areas written by top researchers it is accessible to non specialists and is noteworthy for its breadth of coverage

this book is about generalized linear models as described by neider and wedderburn 1972 this approach provides a unified theoretical and computational framework for the most commonly used statistical methods regression analysis of variance and covariance logistic regression log linear models for contingency tables and several more specialized techniques more advanced expositions of the subject are given by mccullagh and neider 1983 and andersen 1980 the emphasis is on the use of statistical models to investigate substantive questions rather than to produce mathematical descriptions of the data therefore parameter estimation and hypothesis testing are stressed i have assumed that the reader is familiar with the most commonly used statistical concepts and methods and has some basic knowledge of calculus and matrix algebra short numerical examples are used to illustrate the main points in writing this book i have been helped greatly by the comments and criticism of my students and colleagues especially anne young however the choice of material and the obscurities and errors are my responsibility and i apologize to the reader for any irritation caused by them for typing the manuscript under difficult conditions i am grateful to anne mckim jan garnsey cath claydon and julie latimer

this text examines the theory of statistical modelling with generalised linear models it also looks at applications of the theory to practical problems using the glim4 package provided by publisher

since their introduction hierarchical generalized linear models hglms have proven useful in various fields by allowing random effects in regression models interest in the topic has grown and various practical analytical tools have been developed this book summarizes developments within the field and using data examples illustrates how to analyse various kinds of data using r it provides a likelihood approach to advanced statistical modelling including generalized linear models with random effects survival analysis and frailty models multivariate hglms factor and structural equation models robust modelling of random effects

models including penalty and variable selection and hypothesis testing this example driven book is aimed primarily at researchers and graduate students who wish to perform data modelling beyond the frequentist framework and especially for those searching for a bridge between bayesian and frequentist statistics

divargues that likelihood theory is a unifying approach to statistical modeling in political science div

this book discusses the problem of model choice when the statistical models are separate also called nonnested chapter 1 provides an introduction motivating examples and a general overview of the problem chapter 2 presents the classical or frequentist approach to the problem as well as several alternative procedures and their properties chapter 3 explores the bayesian approach the limitations of the classical bayes factors and the proposed alternative bayes factors to overcome these limitations it also discusses a significance bayesian procedure lastly chapter 4 examines the pure likelihood approach various real data examples and computer simulations are provided throughout the text

this book is a slightly revised and expanded version of a set i i i of notes used for a lecture series given at the ecole dlete de i probabilites at st flour in august 1986 in view of the statistical nature of the material discussed herein it was agreed to publish the material as a separate volume in the statistics series rather than as is the tradition in a joint volume in the lecture notes in mathematics series it is a genuine pleasure to have this opportunity to thank i i i the organizers of les ecoles dlete and in particular professor p I hennequin for the excellent arrangements of these summer schools which form a very significant forum for the exchange of scientific ideas relating to probability the efficient careful and patient preparation of the typescript by oddbj rg wethelund is also gratefully acknowledged aarhus june 1988 o e barndorff nielsen parametric statistical models and likelihood o e barndorff nielsen o introduction 0 1 outline of contents 1 0 2 a few preliminaries 2 1 likelihood and auxiliary statistics 1 1 likelihood 4 1 2 moments and cumulants of log likelihood derivatives 10 1 3 parametrization invariance 13 1 4 marginal and conditional likelihood 15 1 5 combinants auxiliaries and the p model 19 1 6 orthogonal parameters 27 1 7 pseudo likelihood profile likelihood and modified 30 profile likelihood 1 8 ancillarity and conditionality 33 41 1 9 partial sufficiency and partial ancillarity 1 10

statistical theory and modelling is a celebration of the work of sir david cox frs and reflects his many interests in statistical theory and methods it is a series of review articles intended as an introduction to a variety of topics suitable for the graduate student and practicing statistician many of the topics are the subject of book length treatments by sir david and

authors of this volume each chapter leads to a larger literature topics range the breadth of statistics and include modern degvelopments in statistical theory and methods special topics covered are generalized linear models residuals and diagnostics survival analysis sequential analysis time series stochastic modelling of spatial data design of experiments likelihood inference and statistical approximation

this book covers modern statistical inference based on likelihood with applications in medicine epidemiology and biology two introductory chapters discuss the importance of statistical models in applied quantitative research and the central role of the likelihood function the rest of the book is divided into three parts the first describes likelihood based inference from a frequentist viewpoint properties of the maximum likelihood estimate the score function the likelihood ratio and the wald statistic are discussed in detail in the second part likelihood is combined with prior information to perform bayesian inference topics include bayesian updating conjugate and reference priors bayesian point and interval estimates bayesian asymptotics and empirical bayes methods modern numerical techniques for bayesian inference are described in a separate chapter finally two more advanced topics model choice and prediction are discussed both from a frequentist and a bayesian perspective a comprehensive appendix covers the necessary prerequisites in probability theory matrix algebra mathematical calculus and numerical analysis

this textbook covers the fundamentals of statistical inference and statistical theory including bayesian and frequentist approaches and methodology possible without excessive emphasis on the underlying mathematics this book is about some of the basic principles of statistics that are necessary to understand and evaluate methods for analyzing complex data sets the likelihood function is used for pure likelihood inference throughout the book there is also coverage of severity and finite population sampling the material was developed from an introductory statistical theory course taught by the author at the johns hopkins university s department of biostatistics students and instructors in public health programs will benefit from the likelihood modeling approach that is used throughout the text this will also appeal to epidemiologists and psychometricians after a brief introduction there are chapters on estimation hypothesis testing and maximum likelihood modeling the book concludes with sections on bayesian computation and inference an appendix contains unique coverage of the interpretation of probability and coverage of probability and mathematical concepts

the analysis of data by statistical modelling is becoming increasingly important this book presents both the theory of statistical modelling with generalized linear models and the

application of the theory to practical problems using the widely available package glim the authors have takenpains to integrate the theory with many practical examples which illustrate the value of interactive statistical modelling throughout the book theoretical issues of formulating and simplifying models are discussed as are problems of validating the models by the detection of outliers and influential observations the book arises from short courses given at the university of lancaster s centre for applied statistics with an emphasis on practical programming in glim and numerous examples a wide range of case studies is provided using the normal binomial poisson multinomial gamma exponential andweibull distributions a feature of the book is a detailed discussion of survival analysis statisticians working in a wide range of fields including biomedical and social sciences will find this book an invaluable desktop companion to aid their statistical modelling it will also provide a text for students meeting the ideas of statistical modelling for the first time

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