

Sequential Methods in Statistics (Monographs on applied probability and statistics)

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Sequential Methods In Statistics

**Christopher Jennison, Bruce W.
Turnbull**



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Sequential Methods in Statistics , 3rd Edition G.B. Wetherill, Kevin .D. Glazebrook,1986-07 Work on sequential methods has recently developed considerably This introductory text has been revised to include later developments and seeks to equip scientists with the knowledge and understanding of statistical methods used in the interpretation of quantitative data As with the previous editions particular emphasis has been placed on methods which are of importance in practical applications Sequential Methods in Statistics Ryszard Zieliński,1985 Group Sequential Methods with Applications to Clinical Trials Christopher Jennison,Bruce W. Turnbull,1999-09-15 Group sequential methods answer the needs of clinical trial monitoring committees who must assess the data available at an interim analysis These interim results may provide grounds for terminating the study effectively reducing costs or may benefit the general patient population by allowing early dissemination of its findings Group sequential methods provide a means to balance the ethical and financial advantages of stopping a study early against the risk of an incorrect conclusion Group Sequential Methods with Applications to Clinical Trials describes group sequential stopping rules designed to reduce average study length and control Type I and II error probabilities The authors present one sided and two sided tests introduce several families of group sequential tests and explain how to choose the most appropriate test and interim analysis schedule Their topics include placebo controlled randomized trials bio equivalence testing crossover and longitudinal studies and linear and generalized linear models Research in group sequential analysis has progressed rapidly over the past 20 years Group Sequential Methods with Applications to Clinical Trials surveys and extends current methods for planning and conducting interim analyses It provides straightforward descriptions of group sequential hypothesis tests in a form suited for direct application to a wide variety of clinical trials Medical statisticians engaged in any investigations planned with interim analyses will find this book a useful and important tool *Sequential Methods in Statistics* G. Barrie Wetherill,1975-01-01 **Handbook of Sequential Analysis** B.K. Ghosh,P.K. Sen,1991-04-24 Sequential analysis refers to the body of statistical theory and methods where the sample size may depend in a random manner on the accumulating data A formal theory in which optimal tests are derived for simple statistical hypotheses in such a framework was developed by Abraham Wald in the early 1 **Sequential Methods in Statistics** Wetherill,1973-01-01 Sequential Methods and Their Applications Nitis Mukhopadhyay,Basil M. de Silva,2008-10-28 Interactively Run Simulations and Experiment with Real or Simulated Data to Make Sequential Analysis Come Alive Taking an accessible nonmathematical approach to this field Sequential Methods and Their Applications illustrates the efficiency of sequential methodologies when dealing with contemporary statistical challenges in many areas The book fir *Sequential Methods in Statistics 2E Paper* Wetherill,1979-03-01 **Mathematical Methods of Statistics** ,1995 **Applied Sequential Methodologies** Nitis Mukhopadhyay,Sujay Datta,Saibal Chattopadhyay,2004-01-28 A

technically precise yet clear presentation of modern sequential methodologies having immediate applications to practical problems in the real world Applied Sequential Methodologies communicates invaluable techniques for data mining agricultural science genetics computer simulation finance clinical trials sonar signal detection randomization multiple comparisons psychology tracking surveillance and numerous additional areas of application Includes more than 500 references 165 figures and tables and over 25 pages of subject and author indexes Applied Sequential Methodologies brings the crucial nature of sequential approaches up to speed with recent theoretical gains demonstrating their utility for solving real life problems associated with Change point detection in multichannel and distributed systems Best component selection for multivariate distributions Multistate processes Approximations for moving sums of discrete random variables Interim and terminal analyses of clinical trials Adaptive designs for longitudinal clinical trials Slope estimation in measurement error models Tests for randomization and target tracking Appropriate count of simulation runs Stock price models Orders of genes Size and power control in multiple comparisons Authored by 33 leading scientists this volume will greatly benefit sequential analysts data analysts applied statisticians biometricians clinical trialists and upper level undergraduate and graduate students in these disciplines

Sequential Statistics Zakkula Govindarajulu, 2004-10-13 This book contains topics that can be covered in a single semester course Only elementary proofs are provided and thus the mathematics and statistics are maintained at a basic level Only a course in each of three areas advanced calculus probability and statistical inference is assumed of the student The book has a chapter on applications to biostatistics and a supplement presenting computer programs for selected sequential procedures Identified problems are provided at the end of each chapter

Sequential Monte Carlo Methods in Practice Arnaud Doucet, Nando de Freitas, Neil Gordon, 2013-03-09 Monte Carlo methods are revolutionising the on line analysis of data in fields as diverse as financial modelling target tracking and computer vision These methods appearing under the names of bootstrap filters condensation optimal Monte Carlo filters particle filters and survival of the fittest have made it possible to solve numerically many complex non standard problems that were previously intractable This book presents the first comprehensive treatment of these techniques including convergence results and applications to tracking guidance automated target recognition aircraft navigation robot navigation econometrics financial modelling neural networks optimal control optimal filtering communications reinforcement learning signal enhancement model averaging and selection computer vision semiconductor design population biology dynamic Bayesian networks and time series analysis This will be of great value to students researchers and practitioners who have some basic knowledge of probability Arnaud Doucet received the Ph D degree from the University of Paris XI Orsay in 1997 From 1998 to 2000 he conducted research at the Signal Processing Group of Cambridge University UK He is currently an assistant professor at the Department of Electrical Engineering of Melbourne University Australia His research interests include Bayesian statistics dynamic models and Monte Carlo methods Nando de Freitas obtained a Ph D degree in information engineering from

Cambridge University in 1999 He is presently a research associate with the artificial intelligence group of the University of California at Berkeley His main research interests are in Bayesian statistics and the application of on line and batch Monte Carlo methods to machine learning Current Index to Statistics, Applications, Methods and Theory ,1997 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields *A Functional Description of the Edvac [an Automatically-sequenced Serial Binary Electronic Digital Computer Moore School of Electrical Engineering,1949* **Sequential Estimation** Malay Ghosh,Nitis Mukhopadhyay,Pranab Kumar Sen,2011-09-09 The only comprehensive guide to the theory and practice of one of today's most important probabilistic techniques The past 15 years have witnessed many significant advances in sequential estimation especially in the areas of three stage and nonparametric methodology Yet until now there were no references devoted exclusively to this rapidly growing statistical field Sequential Estimation is the first single source guide to the theory and practice of both classical and modern sequential estimation techniques including parametric and nonparametric methods Researchers in sequential analysis will appreciate the unified logically integrated treatment of the subject as well as coverage of important contemporary procedures not covered in more general sequential analysis texts such as Shrinkage estimation Empirical and hierarchical Bayes procedures Multistage sampling and accelerated sampling procedures Time sequential estimation Sequential estimation in finite population sampling Reliability estimation and capture recapture methodologies leading to sequential tagging schemes An indispensable resource for researchers in sequential analysis Sequential Estimation is an ideal graduate level text as well *Journal of the American Statistical Association* American Statistical Association,1924 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data Modern Adaptive Randomized Clinical Trials Oleksandr Sverdlov,2015-06-30 Is adaptive randomization always better than traditional fixed schedule randomization Which procedures should be used and under which circumstances What special considerations are required for adaptive randomized trials What kind of statistical inference should be used to achieve valid and unbiased treatment comparisons following adaptive random Sequential Statistical Procedures Z. Govindarajulu,2014-06-20 Probability and Mathematical Statistics Volume 26 Sequential Statistical Procedures provides information pertinent to the sequential procedures that are concerned with statistical analysis of data This book discusses the fundamental aspects of sequential estimation Organized into four chapters this volume begins with an overview of the essential features of sequential procedure This text then examines the sequential probability ratio test procedure and provides a method of constructing a most powerful test for a simple hypothesis versus simple alternative testing problem Other chapters consider the problem of testing a composite hypothesis against a composite alternative This book discusses as well the theory of sequential tests that

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