What is a nonlinear statistical model ?

A statistical model is linear when the operator :

$$P(\theta_1, \theta_2, \ldots, \theta_p) = f(\theta_1, \theta_2, \ldots, \theta_p, x_1, x_2, \cdots, x_q)$$

is linear.

When $P(\theta_1, \theta_2, \ldots, \theta_p)$ is not linear

the model is nonlinear

Nonlinear Statistical Model

Andrej Pázman

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Introduction to Multivariate Analysis Sadanori Konishi,2014-06-06 Select the Optimal Model for Interpreting Multivariate Data Introduction to Multivariate Analysis Linear and Nonlinear Modeling shows how multivariate analysis is widely used for extracting useful information and patterns from multivariate data and for understanding the structure of random phenomena Along with the basic concepts of various procedures in traditional multivariate analysis the book covers nonlinear techniques for clarifying phenomena behind observed multivariate data It primarily focuses on regression modeling classification and discrimination dimension reduction and clustering The text thoroughly explains the concepts and derivations of the AIC BIC and related criteria and includes a wide range of practical examples of model selection and evaluation criteria To estimate and evaluate models with a large number of predictor variables the author presents regularization methods including the L1 norm regularization that gives simultaneous model estimation and variable selection For advanced undergraduate and graduate students in statistical science this text provides a systematic description of both traditional and newer techniques in multivariate analysis and machine learning It also introduces linear and nonlinear statistical modeling for researchers and practitioners in industrial and systems engineering information science life science

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