

Bias and Causation

Models and Judgment for Valid Comparisons

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Bias And Causation Models And Judgment For Valid Comparisons

Jean-Paul Chilès, Pierre Delfiner



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Bias and Causation Herbert I. Weisberg, 2011-01-06 A one of a kind resource on identifying and dealing with bias in statistical research on causal effects Do cell phones cause cancer Can a new curriculum increase student achievement Determining what the real causes of such problems are and how powerful their effects may be are central issues in research across various fields of study Some researchers are highly skeptical of drawing causal conclusions except in tightly controlled randomized experiments while others discount the threats posed by different sources of bias even in less rigorous observational studies Bias and Causation presents a complete treatment of the subject organizing and clarifying the diverse types of biases into a conceptual framework The book treats various sources of bias in comparative studies both randomized and observational and offers guidance on how they should be addressed by researchers Utilizing a relatively simple mathematical approach the author develops a theory of bias that outlines the essential nature of the problem and identifies the various sources of bias that are encountered in modern research The book begins with an introduction to the study of causal inference and the related concepts and terminology Next an overview is provided of the methodological issues at the core of the difficulties posed by bias Subsequent chapters explain the concepts of selection bias confounding intermediate causal factors and information bias along with the distortion of a causal effect that can result when the exposure and or the outcome is measured with error The book concludes with a new classification of twenty general sources of bias and practical advice on how mathematical modeling and expert judgment can be combined to achieve the most credible causal conclusions Throughout the book examples from the fields of medicine public policy and education are incorporated into the presentation of various topics In addition six detailed case studies illustrate concrete examples of the significance of biases in everyday research Requiring only a basic understanding of statistics and probability theory Bias and Causation is an excellent supplement for courses on research methods and applied statistics at the upper undergraduate and graduate level It is also a valuable reference for practicing researchers and methodologists in various fields of study who work with statistical data This book was selected as the 2011 Ziegel Prize Winner in Technometrics for the best book reviewed by the journal It is also the winner of the 2010 PROSE Award for Mathematics from The American Publishers Awards for Professional and Scholarly Excellence

Cause and Effect Business Analytics and Data Science Dominique Haughton, Jonathan Haughton, Victor S. Y. Lo, 2025-07-15 Among the most important questions that businesses ask are some very simple ones If I decide to do something will it work And if so how large are the effects To answer these predictive questions and later base decisions on them we need to establish causal relationships Establishing and measuring causality can be difficult This book explains the most useful techniques for discerning causality and illustrates the principles with numerous examples from business It discusses randomized experiments aka A B testing and techniques such as propensity score matching synthetic controls double differences and instrumental variables There is a chapter on the powerful AI approach of Directed Acyclic Graphs aka

Bayesian Networks another on structural equation models and one on time series techniques including Granger causality At the heart of the book are four chapters on uplift modeling where the goal is to help firms determine how best to deploy their resources for marketing or other interventions We start by modeling uplift discuss the test and learn process and provide an overview of the prescriptive analytics of uplift The book is written in an accessible style and will be of interest to data analysts and strategists in business to students and instructors of business and analytics who have a solid foundation in statistics and to data scientists who recognize the need to take seriously the need for causality as an essential input into effective decision making

Time Series Ngai Hang Chan, 2011-01-25 A new edition of the comprehensive hands on guide to financial time series now featuring S Plus and R software *Time Series Applications to Finance with R and S Plus Second Edition* is designed to present an in depth introduction to the conceptual underpinnings and modern ideas of time series analysis Utilizing interesting real world applications and the latest software packages this book successfully helps readers grasp the technical and conceptual manner of the topic in order to gain a deeper understanding of the ever changing dynamics of the financial world With balanced coverage of both theory and applications this Second Edition includes new content to accurately reflect the current state of the art nature of financial time series analysis A new chapter on Markov Chain Monte Carlo presents Bayesian methods for time series with coverage of Metropolis Hastings algorithm Gibbs sampling and a case study that explores the relevance of these techniques for understanding activity in the Dow Jones Industrial Average The author also supplies a new presentation of statistical arbitrage that includes discussion of pairs trading and cointegration In addition to standard topics such as forecasting and spectral analysis real world financial examples are used to illustrate recent developments in nonstandard techniques including Nonstationarity Heteroscedasticity Multivariate time series State space modeling and stochastic volatility Multivariate GARCH Cointegration and common trends The book s succinct and focused organization allows readers to grasp the important ideas of time series All examples are systematically illustrated with S Plus and R software highlighting the relevance of time series in financial applications End of chapter exercises and selected solutions allow readers to test their comprehension of the presented material and a related Web site features additional data sets *Time Series Applications to Finance with R and S Plus* is an excellent book for courses on financial time series at the upper undergraduate and beginning graduate levels It also serves as an indispensable resource for practitioners working with financial data in the fields of statistics economics business and risk management

Statistical Intervals William Q. Meeker, Gerald J. Hahn, Luis A. Escobar, 2017-08-22 Describes statistical intervals to quantify sampling uncertainty focusing on key application needs and recently developed methodology in an easy to apply format Statistical intervals provide invaluable tools for quantifying sampling uncertainty The widely hailed first edition published in 1991 described the use and construction of the most important statistical intervals Particular emphasis was given to intervals such as prediction intervals tolerance intervals and confidence intervals on distribution quantiles

frequently needed in practice but often neglected in introductory courses Vastly improved computer capabilities over the past 25 years have resulted in an explosion of the tools readily available to analysts This second edition more than double the size of the first adds these new methods in an easy to apply format In addition to extensive updating of the original chapters the second edition includes new chapters on Likelihood based statistical intervals Nonparametric bootstrap intervals Parametric bootstrap and other simulation based intervals An introduction to Bayesian intervals Bayesian intervals for the popular binomial Poisson and normal distributions Statistical intervals for Bayesian hierarchical models Advanced case studies further illustrating the use of the newly described methods New technical appendices provide justification of the methods and pathways to extensions and further applications A webpage directs readers to current readily accessible computer software and other useful information Statistical Intervals A Guide for Practitioners and Researchers Second Edition is an up to date working guide and reference for all who analyze data allowing them to quantify the uncertainty in their results using statistical intervals

Geostatistics Jean-Paul Chilès, Pierre Delfiner, 2012-02-08 Praise for the First Edition a readable comprehensive volume that belongs on the desk close at hand of any serious researcher or practitioner Mathematical Geosciences The state of the art in geostatistics Geostatistical models and techniques such as kriging and stochastic multi realizations exploit spatial correlations to evaluate natural resources help optimize their development and address environmental issues related to air and water quality soil pollution and forestry Geostatistics Modeling Spatial Uncertainty Second Edition presents a comprehensive up to date reference on the topic now featuring the latest developments in the field The authors explain both the theory and applications of geostatistics through a unified treatment that emphasizes methodology Key topics that are the foundation of geostatistics are explored in depth including stationary and nonstationary models linear and nonlinear methods change of support multivariate approaches and conditional simulations The Second Edition highlights the growing number of applications of geostatistical methods and discusses three key areas of growth in the field New results and methods including kriging very large datasets kriging with outliers nonseparable space time covariances multipoint simulations pluri gaussian simulations gradual deformation and extreme value geostatistics Newly formed connections between geostatistics and other approaches such as radial basis functions Gaussian Markov random fields and data assimilation New perspectives on topics such as collocated cokriging kriging with an external drift discrete Gaussian change of support models and simulation algorithms Geostatistics Second Edition is an excellent book for courses on the topic at the graduate level It also serves as an invaluable reference for earth scientists mining and petroleum engineers geophysicists and environmental statisticians who collect and analyze data in their everyday work

Statistics and Causality Wolfgang Wiedermann, Alexander von Eye, 2016-05-12 b STATISTICS AND CAUSALITY A one of a kind guide to identifying and dealing with modern statistical developments in causality Written by a group of well known experts Statistics and Causality Methods for Applied Empirical Research focuses on the most up to date developments in

statistical methods in respect to causality Illustrating the properties of statistical methods to theories of causality the book features a summary of the latest developments in methods for statistical analysis of causality hypotheses The book is divided into five accessible and independent parts The first part introduces the foundations of causal structures and discusses issues associated with standard mechanistic and difference making theories of causality The second part features novel generalizations of methods designed to make statements concerning the direction of effects The third part illustrates advances in Granger causality testing and related issues The fourth part focuses on counterfactual approaches and propensity score analysis Finally the fifth part presents designs for causal inference with an overview of the research designs commonly used in epidemiology Statistics and Causality Methods for Applied Empirical Research also includes New statistical methodologies and approaches to causal analysis in the context of the continuing development of philosophical theories End of chapter bibliographies that provide references for further discussions and additional research topics Discussions on the use and applicability of software when appropriate Statistics and Causality Methods for Applied Empirical Research is an ideal reference for practicing statisticians applied mathematicians psychologists sociologists logicians medical professionals epidemiologists and educators who want to learn more about new methodologies in causal analysis The book is also an excellent textbook for graduate level courses in causality and qualitative logic Approximate Dynamic Programming Warren B. Powell, 2011-10-26 Praise for the First Edition Finally a book devoted to dynamic programming and written using the language of operations research OR This beautiful book fills a gap in the libraries of OR specialists and practitioners Computing Reviews This new edition showcases a focus on modeling and computation for complex classes of approximate dynamic programming problems Understanding approximate dynamic programming ADP is vital in order to develop practical and high quality solutions to complex industrial problems particularly when those problems involve making decisions in the presence of uncertainty Approximate Dynamic Programming Second Edition uniquely integrates four distinct disciplines Markov decision processes mathematical programming simulation and statistics to demonstrate how to successfully approach model and solve a wide range of real life problems using ADP The book continues to bridge the gap between computer science simulation and operations research and now adopts the notation and vocabulary of reinforcement learning as well as stochastic search and simulation optimization The author outlines the essential algorithms that serve as a starting point in the design of practical solutions for real problems The three curses of dimensionality that impact complex problems are introduced and detailed coverage of implementation challenges is provided The Second Edition also features A new chapter describing four fundamental classes of policies for working with diverse stochastic optimization problems myopic policies look ahead policies policy function approximations and policies based on value function approximations A new chapter on policy search that brings together stochastic search and simulation optimization concepts and introduces a new class of optimal learning strategies Updated coverage of the exploration exploitation problem in ADP now including a

recently developed method for doing active learning in the presence of a physical state using the concept of the knowledge gradient A new sequence of chapters describing statistical methods for approximating value functions estimating the value of a fixed policy and value function approximation while searching for optimal policies The presented coverage of ADP emphasizes models and algorithms focusing on related applications and computation while also discussing the theoretical side of the topic that explores proofs of convergence and rate of convergence A related website features an ongoing discussion of the evolving fields of approximation dynamic programming and reinforcement learning along with additional readings software and datasets Requiring only a basic understanding of statistics and probability Approximate Dynamic Programming Second Edition is an excellent book for industrial engineering and operations research courses at the upper undergraduate and graduate levels It also serves as a valuable reference for researchers and professionals who utilize dynamic programming stochastic programming and control theory to solve problems in their everyday work **Clinical**

Trial Design Guosheng Yin, 2013-06-07 A balanced treatment of the theories methodologies and design issues involved in clinical trials using statistical methods There has been enormous interest and development in Bayesian adaptive designs especially for early phases of clinical trials However for phase III trials frequentist methods still play a dominant role through controlling type I and type II errors in the hypothesis testing framework From practical perspectives Clinical Trial Design Bayesian and Frequentist Adaptive Methods provides comprehensive coverage of both Bayesian and frequentist approaches to all phases of clinical trial design Before underpinning various adaptive methods the book establishes an overview of the fundamentals of clinical trials as well as a comparison of Bayesian and frequentist statistics Recognizing that clinical trial design is one of the most important and useful skills in the pharmaceutical industry this book provides detailed discussions on a variety of statistical designs their properties and operating characteristics for phase I II and III clinical trials as well as an introduction to phase IV trials Many practical issues and challenges arising in clinical trials are addressed Additional topics of coverage include Risk and benefit analysis for toxicity and efficacy trade offs Bayesian predictive probability trial monitoring Bayesian adaptive randomization Late onset toxicity and response Dose finding in drug combination trials Targeted therapy designs The author utilizes cutting edge clinical trial designs and statistical methods that have been employed at the world's leading medical centers as well as in the pharmaceutical industry The software used throughout the book is freely available on the book's related website equipping readers with the necessary tools for designing clinical trials Clinical Trial Design is an excellent book for courses on the topic at the graduate level The book also serves as a valuable reference for statisticians and biostatisticians in the pharmaceutical industry as well as for researchers and practitioners who design conduct and monitor clinical trials in their everyday work **Design and Analysis of Experiments, Volume 3**

Klaus Hinkelmann, 2011-12-28 Provides timely applications modifications and extensions of experimental designs for a variety of disciplines Design and Analysis of Experiments Volume 3 Special Designs and Applications continues building upon the

philosophical foundations of experimental design by providing important modern applications of experimental design to the many fields that utilize them. The book also presents optimal and efficient designs for practice and covers key topics in current statistical research. Featuring contributions from leading researchers and academics, the book demonstrates how the presented concepts are used across various fields from genetics and medicinal and pharmaceutical research to manufacturing, engineering, and national security. Each chapter includes an introduction followed by the historical background as well as in-depth procedures that aid in the construction and analysis of the discussed designs. Topical coverage includes Genetic cross experiments, microarray experiments, and variety trials. Clinical trials, group sequential designs, and adaptive designs. Fractional factorial and search choice and optimal designs for generalized linear models. Computer experiments with applications to homeland security. Robust parameter designs and split plot type response surface designs. Analysis of directional data experiments. Throughout the book, illustrative and numerical examples utilize SAS, JMP, and R software programs to demonstrate the discussed techniques. Related data sets and software applications are available on the book's related FTP site.

Design and Analysis of Experiments Volume 3 is an ideal textbook for graduate courses in experimental design and also serves as a practical hands-on reference for statisticians and researchers across a wide array of subject areas including biological sciences, engineering, medicine, and business.

Exploration and Analysis of DNA Microarray and Other High-Dimensional Data Dhammika Amaratunga, Javier Cabrera, Ziv Shkedy, 2014-01-27. Praise for the First Edition: extremely well written, a comprehensive and up-to-date overview of this important field. *Journal of Environmental Quality*. *Exploration and Analysis of DNA Microarray and Other High-Dimensional Data* Second Edition provides comprehensive coverage of recent advancements in microarray data analysis. A cutting-edge guide, the Second Edition demonstrates various methodologies for analyzing data in biomedical research and offers an overview of the modern techniques used in microarray technology to study patterns of gene activity. The new edition answers the need for an efficient outline of all phases of this revolutionary analytical technique, from preprocessing to the analysis stage. Utilizing research and experience from highly qualified authors in fields of data analysis, *Exploration and Analysis of DNA Microarray and Other High-Dimensional Data* Second Edition features a new chapter on the interpretation of findings that includes a discussion of signatures and material on gene set analysis, including network analysis. New topics of coverage include ABC clustering, biclustering, partial least squares, penalized methods, ensemble methods, and enriched ensemble methods. Updated exercises to deepen knowledge of the presented material and provide readers with resources for further study. The book is an ideal reference for scientists in biomedical and genomics research fields who analyze DNA microarrays and protein array data, as well as statisticians and bioinformatics practitioners. *Exploration and Analysis of DNA Microarray and Other High-Dimensional Data* Second Edition is also a useful text for graduate-level courses on statistics, computational biology, and bioinformatics.

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