APPLIED MATRIX ALGEBRA IN THE STATISTICAL SCIENCES

Alexander Basilevsky

Jacek Szmatka, Michael Lovaglia, Kinga Wysienska

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functions as well as the main thoughts and the conditions for the validity of the result This simplifies the handling of the information measures which are sometimes hard to classify without any additional background information Though the mathematical descriptions are the exact formulations of the measures examined we do not restrict ourselves to rigorous mathematical considerations but we will also integrate the different measures into the structure and context of possible information measures Nevertheless the mathematical approach is unavoidable when we are looking for an objective description and for possible applications in optimization The Growth of Social Knowledge Jacek Szmatka, Michael Lovaglia, Kinga Wysienska, 2002-10-30 This timely comprehensive analysis of the latest advances in group processes research shows how cutting edge technologies such as laboratory experiments simulations and complex systems combine with the rigor of cumulative research programs to change the way we see the social world Group processes researchers study society scientifically and have used sociological theory to build scientific cumulative knowledge about the social world Over the last 20 years they have been extremely successful in advancing this knowledge through the reciprocal interplay of theory and experiment The synthesis of such knowledge uniting theory simulation and experiment provides substantive explanations for social phenomena and predictions about events in complex social systems This volume explores aspects of this synthesis from the perspective of group processes research Providing deep analyses of methodological issues related to the synthesis of the theories simulations and experiments of group processes research the authors also offer empirical examples of various studies that have been conducted They investigate the ways in which theoretical research programs coordinate theory and empirical research in sociology to produce scientific progress and how computer simulations have evolved into an important component of theoretical research programs This illustration of the relationships between theory construction and the method of theory verification advances our understanding of the field and may lead to a radical shift in the methodology and substance of modern social science Matrix Algebra James E. Gentle, 2007-07-27 Matrix algebra is one of the most important areas of mathematics for data analysis and for statistical theory. This much needed work presents the relevant aspects of the theory of matrix algebra for applications in statistics It moves on to consider the various types of matrices encountered in statistics such as projection matrices and positive definite matrices and describes the special properties of those matrices Finally it covers numerical linear algebra beginning with a discussion of the basics of numerical computations and following up with accurate and efficient algorithms for factoring matrices solving linear systems of equations and extracting eigenvalues and eigenvectors Spectral K-way Ratio-cut Graph Partitioning Jason Y. Zien, 1993 Numerical Linear Algebra for Applications in Statistics James E. Gentle, 2012-12-06 Numerical linear algebra is one of the most important subjects in the field of statistical computing Statistical methods in many areas of application require computations with vectors and matrices This book describes accurate and efficient computer algorithms for factoring matrices solving linear systems of equations and extracting eigenvalues and eigenvectors Although the book is not tied to any particular

software system it describes and gives examples of the use of modern computer software for numerical linear algebra An understanding of numerical linear algebra requires basic knowledge both of linear algebra and of how numerical data are stored and manipulated in the computer The book begins with a discussion of the basics of numerical computations and then describes the relevant properties of matrix inverses matrix factorizations matrix and vector norms and other topics in linear algebra hence the book is essentially self contained The topics addressed in this bookconstitute the most important material for an introductory course in statistical computing and should be covered in every such course The book includes exercises and can be used as a text for a first course in statistical computing or as supplementary text for various courses that emphasize computations James Gentle is University Professor of Computational Statistics at George Mason University During a thirteen year hiatus from academic work before joining George Mason he was director of research and design at the world s largest independent producer of Fortran and C general purpose scientific software libraries These libraries implement many algorithms for numerical linear algebra He is a Fellow of the American Statistical Association and member of the International Statistical Institute He has held several national

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