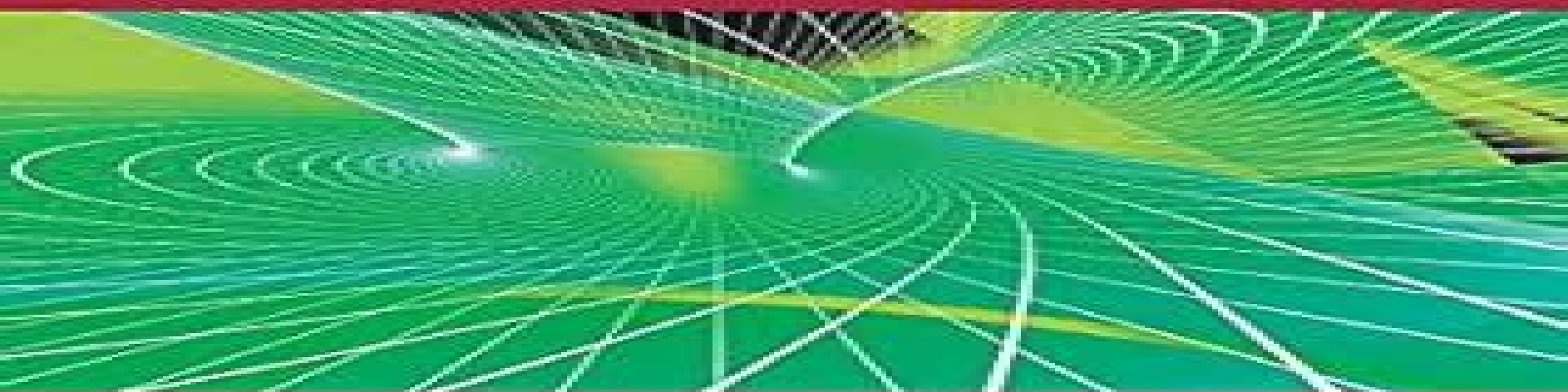


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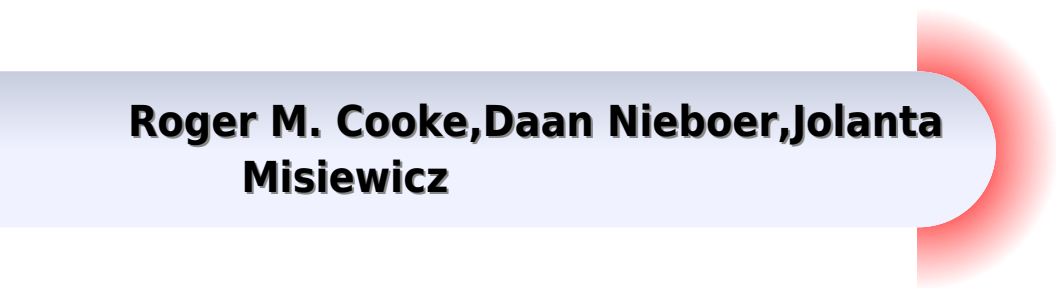
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Applications Of Combinatorial Optimization Mathematics And Statistics

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Linear Integer Programming Elias Munapo, Santosh Kumar, 2021-12-06. This book presents the state of the art methods in Linear Integer Programming including some new algorithms and heuristic methods developed by the authors in recent years. Topics as Characteristic equation, CE application of CE to bi objective and multi objective problems, Binary integer problems, Mixed integer models, Knapsack models, Complexity reduction, Feasible space reduction, Random search, Connected graph are also treated.

Fat-Tailed Distributions Roger M. Cooke, Daan Nieboer, Jolanta Misiewicz, 2014-12-03. This title is written for the numerate nonspecialist and hopes to serve three purposes. First it gathers mathematical material from diverse but related fields of order statistics, records, extreme value theory, majorization, regular variation and subexponentiality. All of these are relevant for understanding fat tails but they are not to our knowledge brought together in a single source for the target readership. Proofs that give insight are included but for most fussy calculations the reader is referred to the excellent sources referenced in the text. Multivariate extremes are not treated. This allows us to present material spread over hundreds of pages in specialist texts in twenty pages. Chapter 5 develops new material on heavy tail diagnostics and gives more mathematical detail. Since variances and covariances may not exist for heavy tailed joint distributions, Chapter 6 reviews dependence concepts for certain classes of heavy tailed joint distributions with a view to regressing heavy tailed variables. Second it presents a new measure of obesity. The most popular definitions in terms of regular variation and subexponentiality invoke putative properties that hold at infinity and this complicates any empirical estimate. Each definition captures some but not all of the intuitions associated with tail heaviness. Chapter 5 studies two candidate indices of tail heaviness based on the tendency of the mean excess plot to collapse as data are aggregated. The probability that the largest value is more than twice the second largest has intuitive appeal but its estimator has very poor accuracy. The Obesity index is defined for a positive random variable X as $Ob(X) = P(X_1 \leq X_2 \leq X_3 \leq X_4 \leq X_1 \leq X_2 \leq X_3 \leq X_4)$ where X_1, X_2, X_3, X_4 are independent copies of X . For empirical distributions obesity is defined by bootstrapping. This index reasonably captures intuitions of tail heaviness. Among its properties if $1 < \alpha$ then $Ob(X) \sim Ob(X^\alpha)$. However it does not completely mimic the tail index of regularly varying distributions or the extreme value index. A Weibull distribution with shape 1.4 is more obese than a Pareto distribution with tail index 1 even though this Pareto has infinite mean and the Weibull's moments are all finite. Chapter 5 explores properties of the Obesity index. Third and most important

we hope to convince the reader that fat tail phenomena pose real problems they are really out there and they seriously challenge our usual ways of thinking about historical averages outliers trends regression coefficients and confidence bounds among many other things Data on flood insurance claims crop loss claims hospital discharge bills precipitation and damages and fatalities from natural catastrophes drive this point home While most fat tailed distributions are bad research in fat tails is one distribution whose tail will hopefully get fatter

Data Analysis and Rationality in a Complex World Theodore Chadjipadelis, Berthold Lausen, Angelos Markos, Tae Rim Lee, Angela Montanari, Rebecca Nugent, 2021-02-15 This volume presents the latest advances in statistics and data science including theoretical methodological and computational developments and practical applications related to classification and clustering data gathering exploratory and multivariate data analysis statistical modeling and knowledge discovery and seeking It includes contributions on analyzing and interpreting large complex and aggregated datasets and highlights numerous applications in economics finance computer science political science and education It gathers a selection of peer reviewed contributions presented at the 16th Conference of the International Federation of Classification Societies IFCS 2019 which was organized by the Greek Society of Data Analysis and held in Thessaloniki Greece on August 26 29 2019

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