Lecture Notes in Statistics

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Bruce D. Spencer

Benefit-Cost Analysis of Data Used to Allocate Funds



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M. Jacobsen

Benefit-cost Analysis of Data Used to Allocate Funds Bruce D. Spencer, 1980 **Benefit-Cost Analysis of Data Used to Allocate Funds** Bruce Spencer, 2012-12-06 This monograph treats the question of determining how much to spend for the collection and analysis of public data This difficult problem for government statisticians and policy makers is likely to become even more pressing in the near future The approach taken here is to estimate and compare the benefits and costs of alternative data programs Since data are used in many ways the benefits are hard to measure The strategy I have adopted focuses on use of data to determine fund allocations particularly in the General Revenue Sharing program General Revenue Sharing is one of the largest allocation programs in the United States That errors in population counts and other data cause sizable errors in allocation has been much publicized Here we analyze whether the accuracy of the 1970 census of population and other data used by General Revenue Sharing should be improved Of course it is too late to change the 1970 census program but the method and techniques of analysis will apply to future data programs In particular benefit cost analyses such as this are necessary for informed decisions about whether the expense of statistical programs is justified or not For example although a law authorizing a mid decade census was enacted in 1976 there exists great doubt whether funds will be provided so a census can take place in 1985 The President's Budget for 1981 allows no money for the mid decade census despite the Census Bureau s request for 1 9 million for planning purposes Time Series Analysis of Irregularly Observed Data E. Parzen, 2012-12-06 With the support of the Office of Naval Research Program on Statistics and Probability Dr Edward J Wegman Director The Department of Statistics at Texas A J Picture Caption Participants in Symposium on Time Series Analysis of Irregularly Observed Data at Texas A M University College Station Texas February 10 13 1983 First Row Henry L Gray D W Marquardt P M Robinson Emanuel Parzen Julia Abrahams E Masry H L Weinert R H Shumway Topics in Statistical Information Theory Solomon Kullback, John C. Keegel, Joseph H. Kullback, 2013-12-01 The relevance of information theory to statistical theory and its applications to stochastic processes is a unifying influence in these TOPICS The integral representation of discrimination information is presented in these TOPICS reviewing various approaches used in the literature and is also developed herein using intrinsically information theoretic methods Log likelihood ratios associated with various stochastic processes are computed by an application of minimum discrimination information estimates Linear discriminant functionals are used in the information theoretic analysis of a variety of stochastic processes Sections are numbered serially within each chapter with a decimal notation for subsections Equations examples theorems and lemmas are numbered serially within each section with a decimal notation. The digits to the left of the decimal point represent the section and the digits to the right of the decimal point the serial number within the section When reference is made to a section equation example theorem or lemma within the same chapter only the section number or equation number etc is given When the reference is to a section equation etc in a different chapter then in addition to the section or equation etc number the

chapter number is also given References to the bibliography are by the author's name followed by the year of publication in parentheses. The transpose of a matrix is denoted by a prime thus one row matrices are denoted by primes as the transposes of one column matrices vectors

Generalized Linear Models Robert Gilchrist, Brian Francis, Joe Whittaker, 2012-12-06

Statistical Analysis of Counting Processes M. Jacobsen, 2012-12-06 A first version of these lecture notes was prepared for a course given in 1980 at the University of Copenhagen to a class of graduate students in mathematical statistics A thorough revision has led to the result presented here The main topic of the notes is the theory of multiplicative intensity models for counting processes first introduced by Odd Aalen in his Ph D thesis from Berkeley 1975 and in a subsequent fundamental paper in the Annals of Statistics 1978 In Copenhagen the interest in statistics on counting processes was sparked by a visit by Odd Aalen in 1976 At present the activities here are centered around Niels Keiding and his group at the Statistical Re search Unit The Aalen theory is a fine example of how advanced probability theory may be used to develop a povlerful and for applications very re levant statistical technique Aalen's work relies quite heavily on the theorie generale des processus developed primarily by the French school of probability the ory But the general theory aims at much more general and profound results than what is required to deal with objects of such a relatively simple structure as counting processes on the line Since also this process theory is virtually inaccessible to non probabilists it would appear useful to have an account of what Aalen has done that includes exactly the amount of probability required to deal satisfactorily and rigorously with statistical models for counting processes **Estimation of Victimization Prevalence Using Data from** the National Crime Survey D. G. Saphire, 2012-12-06 The National Crime Survey is a sample survey of housing units conducted by the U S Bureau of the Census All eligible occupants of a sampled unit are interviewed every six months for up to seven interviews about victimizations that they have experienced during the previous six months In this monograph several longitudinal analyses are performed using a subsample of the data covering the years 1973 through 1975 In particular several methods of estimating the proportion of units that are crime free for a given year denoted by 8 are discussed First several ad hoc as opposed to model based estimators of 8 are discussed including those used by the Bureau of Justice Statistics We find models under which these estimators are consistent for 8 One such model fits the data very well A superpopulation approach to the estimation of 8 is then taken assuming that the nonresponse and sampling mechanisms are ignorable Three models are fit to the data i a homogeneous Bernoulli model under which victimization is independent from month to month ii a correlated Bernoulli model under which victimization in any two months has positive correlation p and iii a two state Markov model with states victimized and crime free The correlated Bernoulli model is found to be very inadequate The other two models fit the 1975 data well but have rather poor fits to the 1973 and 1974 data Rotation group biases are conjectured to be the cause of these poor fits Nonparametric Regression Analysis of Longitudinal Data Hans-Georg Müller, 2012-12-06 This monograph reviews some of the work that has been done for longitudi nal data in the

rapidly expanding field of nonparametric regression. The aim is to give the reader an impression of the basic mathematical tools that have been applied and also to provide intuition about the methods and applications Applications to the analysis of longitudinal studies are emphasized to encourage the non specialist and applied statistician to try these methods out To facilitate this FORTRAN programs are provided which carry out some of the procedures described in the text The emphasis of most research work so far has been on the theoretical aspects of nonparametric regression It is my hope that these techniques will gain a firm place in the repertoire of applied statisticians who realize the large potential for convincing applications and the need to use these techniques concurrently with parametric regression. This text evolved during a set of lectures given by the author at the Division of Statistics at the University of California Davis in Fall 1986 and is based on the author's Habilitationsschrift submitted to the University of Marburg in Spring 1985 as well as on published and unpublished work Completeness is not attempted neither in the text nor in the references. The following persons have been particularly generous in sharing research or giving advice Th Gasser P Ihm Y P Mack V Mammi tzsch G G Roussas U Stadtmuller W Stute Robust and Nonlinear Time Series Analysis J. Franke, W. Härdle, D. Martin, 2012-12-06 Classical time series methods are based on the assumption that a particular stochastic process model generates the observed data The most commonly used assumption is that the data is a realization of a stationary Gaussian process However since the Gaussian assumption is a fairly stringent one this assumption is frequently replaced by the weaker assumption that the process is wide sense stationary and that only the mean and covariance sequence is specified This approach of specifying the probabilistic behavior only up to second order has of course been extremely popular from a theoretical point of view be cause it has allowed one to treat a large variety of problems such as prediction filtering and smoothing using the geometry of Hilbert spaces While the literature abounds with a variety of optimal estimation results based on either the Gaussian assumption or the specification of second order properties time series workers have not always believed in the literal truth of either the Gaussian or second order specification They have none the less stressed the importance of such optimality results probably for two main reasons First the results come from a rich and very workable theory Second the researchers often relied on a vague belief in a kind of continuity principle according to which the results of time series inference would change only a small amount if the actual model deviated only a small amount from the assum ed model {2}-Inverses and Their Statistical Application Albert J. Getson, Francis C. Hsuan, 2012-12-06 Much of the traditional approach to linear model analysis is bound up in complex matrix expressions revolving about the usual generalized inverse Motivated by this important role of the generalized inverse the research summarized here began as an interest in understanding in geometric terms the four conditions defining the gnique Moore Penrose Inverse Such an investigation it was hoped might lead to a better understanding and possibly a simplification of the usual matrix expressions Initially this research was begun by Francis Hsuan and Pat Langenberg without knowledge of Kruskal's paper published in 1975 This oversight was perhaps fortu nate

since if they had read his paper they may not have continued their effort A summary of this early research appears in Hsuan Langenberg and Getson 1985 This monograph is a summary of the research on 2 inverses continued by Al Getson while a graduate student in collaboration with Francis Hsuan of the Depart ment of Statistics School of Business Administration at Temple University Philadelphia The literature on generalized inverses and related topics is extensive and some of what is present here has appeared elsewhere Generally this literature is not presented from the point of view of 2 inverses We have tried to do justice to the relevant published works and appologize for those we have either overlooked or possibly misrepresented

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