

The Stochastic Abundance Model

- Infinite Capacity: *Output*

$$P_{n_k n_{k-1} \dots n_1}(t) \equiv P(N_k(t) = n_k, N_{k-1}(t) = n_{k-1}, \dots, N_1(t) = n_1)$$

$$E[\mathbf{N}(t)] \equiv (E[N_k(t)], E[N_k(t)], \dots, E[N_1(t)])$$

$$\text{Var}[\mathbf{N}(t)] \equiv (\text{Var}[N_k(t)], \text{Var}[N_k(t)], \dots, \text{Var}[N_1(t)])$$

$$E\left[\sum_{i=1}^k N_i(t)\right] \text{ and } \text{Var}\left[\sum_{i=1}^k N_i(t)\right]$$

$$P(N_i(t) = 0) \equiv P(\text{Extinction exists in territory } i \text{ at time } t)$$

Stochastic Abundance Models

S. Engen



Stochastic Abundance Models:

Stochastic Abundance Models steinar engen,2012-02-12 This monograph deals with the analysis of populations of elements Each element is a member of one and only one class and we shall mainly be concerned with populations with a large number of classes No doubt the present theory has its outspring in ecology where the elements symbolize the individual animals or plants while the classes are the various species of the ecological community under consideration Some basic ideas point back to a classical contribution by R A Fisher 1943 in collaboration with A S Corbet and c B Williams representing a breakthrough for the theoretical analysis of diverse populations Though most of the work in this field has been carried out by ecologists statisticians and biometricians have over the past 15 years shown an ever increasing interest in the topic Besides being directed towards biometricians and statisticians this monograph may hopefully be of interest for any research worker dealing with the classification of units into a large number of classes in particular ecologists sociologists and linguists However some background in statistics and probability theory is required It would be useless to read the present book without some knowledge of the continuous and discrete probability distributions summarized in section 1 1 and the use of generating functions In particular a clear intuitive and formal understanding of the concept of conditional probability and conditional distributions is required in order to interpret the various models correctly

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steinar engen,2012-02-09 This monograph deals with the analysis of populations of elements Each element is a member of one and only one class and we shall mainly be concerned with populations with a large number of classes No doubt the present theory has its outspring in ecology where the elements symbolize the individual animals or plants while the classes are the various species of the ecological community under consideration Some basic ideas point back to a classical contribution by R A Fisher 1943 in collaboration with A S Corbet and c B Williams representing a breakthrough for the theoretical analysis of diverse populations Though most of the work in this field has been carried out by ecologists statisticians and biometricians have over the past 15 years shown an ever increasing interest in the topic Besides being directed towards biometricians and statisticians this monograph may hopefully be of interest for any research worker dealing with the classification of units into a large number of classes in particular ecologists sociologists and linguists However some background in statistics and probability theory is required It would be useless to read the present book without some knowledge of the continuous and discrete probability distributions summarized in section 1 1 and the use of generating functions In particular a clear intuitive and formal understanding of the concept of conditional probability and conditional distributions is required in order to interpret the various models correctly

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Quantitative Fish Dynamics Terrance J. Quinn,Richard B. Deriso,1999 The fields of fish population dynamics and stock assessment have seen major advances in the 1980s and 1990s creating the need for a new synthesis This text attempts that synthesis by presenting a contemporary approach for quantitative fisheries science that incorporates modern statistical and

mathematical techniques It emphasizes the link between biology and theory by explaining the assumptions inherent in the quantitative methods and models The book covers key topics that are often overlooked in other texts such as optimal harvesting migratory stocks and complex age and size structured models Quantitative Fish Dynamics is an ideal textbook for graduate and undergraduate courses in fish population dynamics and stock assessment It is an indispensable reference work for fisheries scientists and others interested in conservation biology fish and wildlife management population ecology and statistical applications

Advances in Ecological Research, 1993-06-10 The six articles in this issue of Advances in Ecological Research cover a wide spectrum of ecology to ecology to munities the discussion of vegetation change on a longer time scale and the significance of conservation especially in the industrialized world S J Hall and D G Raff provide something of interest to all ecologists Several common themes are presented in this volume including the dynamics of communities with such examples as Glacier Bat and Mount St Helens SPECIAL FEATURES Lively selection of review on topical subjects

Data Analysis and Approximate Models Patrick Laurie Davies, 2014-07-07 The First Detailed Account of Statistical Analysis That Treats Models as Approximations The idea of truth plays a role in both Bayesian and frequentist statistics The Bayesian concept of coherence is based on the fact that two different models or parameter values cannot both be true Frequentist statistics is formulated as the problem of estimating the true but unknown parameter value that generated the data Forgoing any concept of truth Data Analysis and Approximate Models Model Choice Location Scale Analysis of Variance Nonparametric Regression and Image Analysis presents statistical analysis inference based on approximate models Developed by the author this approach consistently treats models as approximations to data not to some underlying truth The author develops a concept of approximation for probability models with applications to Discrete data Location scale Analysis of variance ANOVA Nonparametric regression image analysis and densities Time series Model choice The book first highlights problems with concepts such as likelihood and efficiency and covers the definition of approximation and its consequences A chapter on discrete data then presents the total variation metric as well as the Kullback Leibler and chi squared discrepancies as measures of fit After focusing on outliers the book discusses the location scale problem including approximation intervals and gives a new treatment of higher way ANOVA The next several chapters describe novel procedures of nonparametric regression based on approximation The final chapter assesses a range of statistical topics from the likelihood principle to asymptotics and model choice

MATHEMATICAL MODELS - Volume III Jerzy A. Filar, Jacek B Krawczyk, 2009-09-19 Mathematical Models is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on Mathematical Models discusses matters of great relevance to our world such as Basic Principles of Mathematical Modeling Mathematical Models in Water Sciences Mathematical Models in Energy Sciences Mathematical Models of Climate and Global Change Infiltration and Ponding Mathematical Models of Biology Mathematical Models in Medicine and Public Health

Mathematical Models of Society and Development These three volumes are aimed at the following five major target audiences University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers and NGOs

Hidden Markov Models for Time Series Walter Zucchini,Iain L. MacDonald,Roland Langrock,2017-12-19 Hidden Markov Models for Time Series An Introduction Using R Second Edition illustrates the great flexibility of hidden Markov models HMMs as general purpose models for time series data The book provides a broad understanding of the models and their uses After presenting the basic model formulation the book covers estimation forecasting decoding prediction model selection and Bayesian inference for HMMs Through examples and applications the authors describe how to extend and generalize the basic model so that it can be applied in a rich variety of situations The book demonstrates how HMMs can be applied to a wide range of types of time series continuous valued circular multivariate binary bounded and unbounded counts and categorical observations It also discusses how to employ the freely available computing environment R to carry out the computations Features Presents an accessible overview of HMMs Explores a variety of applications in ecology finance epidemiology climatology and sociology Includes numerous theoretical and programming exercises Provides most of the analysed data sets online New to the second edition A total of five chapters on extensions including HMMs for longitudinal data hidden semi Markov models and models with continuous valued state process New case studies on animal movement rainfall occurrence and capture recapture data *Multiple Species Abundance Models with Flexible Stochastic Generators* Atchamamba Yarram,2005 Nonlinear Time Series Jiti Gao,2007-03-22 Useful in the theoretical and empirical analysis of nonlinear time series data semiparametric methods have received extensive attention in the economics and statistics communities over the past twenty years Recent studies show that semiparametric methods and models may be applied to solve dimensionality reduction problems arising from using fully

Pareto Distributions Barry C. Arnold,2015-03-10 Since the publication of the first edition over 30 years ago the literature related to Pareto distributions has flourished to encompass computer based inference methods Pareto Distributions Second Edition provides broad up to date coverage of the Pareto model and its extensions This edition expands several chapters to accommodate recent result *Quasi-Least Squares Regression* Justine Shults,Joseph M. Hilbe,2014-01-28 Drawing on the authors substantial expertise in modeling longitudinal and clustered data Quasi Least Squares Regression provides a thorough treatment of quasi least squares QLS regression a computational approach for the estimation of correlation parameters within the framework of generalized estimating equations GEEs The authors present a detailed evaluation of QLS methodology demonstrating the advantages of QLS in comparison with alternative methods They describe how QLS can be used to extend the application of the traditional GEE approach to the analysis of unequally spaced longitudinal data familial data and data with multiple sources of correlation In some settings QLS also allows for improved analysis with an unstructured correlation matrix Special focus is given to goodness of fit analysis as well as new strategies

for selecting the appropriate working correlation structure for QLS and GEE A chapter on longitudinal binary data tackles recent issues raised in the statistical literature regarding the appropriateness of semi parametric methods such as GEE and QLS for the analysis of binary data this chapter includes a comparison with the first order Markov maximum likelihood MARK1ML approach for binary data Examples throughout the book demonstrate each topic of discussion In particular a fully worked out example leads readers from model building and interpretation to the planning stages for a future study including sample size calculations The code provided enables readers to replicate many of the examples in Stata often with corresponding R SAS or MATLAB code offered in the text or on the book s website

Robust Cluster Analysis and Variable Selection Gunter Ritter,2014-09-02 Clustering remains a vibrant area of research in statistics Although there are many books on this topic there are relatively few that are well founded in the theoretical aspects This book presents an overview of the theory and applications of probabilistic clustering and variable selection synthesizing the key research results of the last 50 years It includes all the important theoretical details and covers the probabilistic models and inference robustness issues optimization algorithms validation techniques and variable selection methods The book illustrates the different methods with simulated data and applies them to real world data sets that can be easily downloaded from the web

Statistical Analysis of Spatial and Spatio-Temporal Point Patterns Peter J. Diggle,2013-07-23 Retaining all the material from the second edition and adding substantial new material this third edition presents models and statistical methods for analyzing spatially referenced point process data Reflected in the title this edition now covers spatio temporal point patterns It also incorporates the use of R through several packages dedicated to the analysis of spatial point process data with code and data sets available online Practical examples illustrate how the methods are applied to analyze spatial data in the life sciences

State-Space Methods for Time Series Analysis Jose Casals,Alfredo Garcia-Hiernaux,Miguel Jerez,Sonia Sotoca,A. Alexandre Trindade,2018-09-03 The state space approach provides a formal framework where any result or procedure developed for a basic model can be seamlessly applied to a standard formulation written in state space form Moreover it can accommodate with a reasonable effort nonstandard situations such as observation errors aggregation constraints or missing in sample values Exploring the advantages of this approach State Space Methods for Time Series Analysis Theory Applications and Software presents many computational procedures that can be applied to a previously specified linear model in state space form After discussing the formulation of the state space model the book illustrates the flexibility of the state space representation and covers the main state estimation algorithms filtering and smoothing It then shows how to compute the Gaussian likelihood for unknown coefficients in the state space matrices of a given model before introducing subspace methods and their application It also discusses signal extraction describes two algorithms to obtain the VARMAX matrices corresponding to any linear state space model and addresses several issues relating to the aggregation and disaggregation of time series The book concludes with a cross sectional extension to the classical state space formulation

in order to accommodate longitudinal or panel data Missing data is a common occurrence here and the book explains imputation procedures necessary to treat missingness in both exogenous and endogenous variables Web Resource The authors E4 MATLAB toolbox offers all the computational procedures administrative and analytical functions and related materials for time series analysis This flexible powerful and free software tool enables readers to replicate the practical examples in the text and apply the procedures to their own work

Dynamic Prediction in Clinical Survival Analysis Hans van Houwelingen, Hein Putter, 2011-11-09 There is a huge amount of literature on statistical models for the prediction of survival after diagnosis of a wide range of diseases like cancer cardiovascular disease and chronic kidney disease Current practice is to use prediction models based on the Cox proportional hazards model and to present those as static models for remaining lifetime after diagnosis or treatment In contrast Dynamic Prediction in Clinical Survival Analysis focuses on dynamic models for the remaining lifetime at later points in time for instance using landmark models Designed to be useful to applied statisticians and clinical epidemiologists each chapter in the book has a practical focus on the issues of working with real life data Chapters conclude with additional material either on the interpretation of the models alternative models or theoretical background The book consists of four parts Part I deals with prognostic models for survival data using clinical information available at baseline based on the Cox model Part II is about prognostic models for survival data using clinical information available at baseline when the proportional hazards assumption of the Cox model is violated Part III is dedicated to the use of time dependent information in dynamic prediction Part IV explores dynamic prediction models for survival data using genomic data Dynamic Prediction in Clinical Survival Analysis summarizes cutting edge research on the dynamic use of predictive models with traditional and new approaches Aimed at applied statisticians who actively analyze clinical data in collaboration with clinicians the analyses of the different data sets throughout the book demonstrate how predictive models can be obtained from proper data sets

Dependence Modeling with Copulas Harry Joe, 2014-06-26 Dependence Modeling with Copulas covers the substantial advances that have taken place in the field during the last 15 years including vine copula modeling of high dimensional data Vine copula models are constructed from a sequence of bivariate copulas The book develops generalizations of vine copula models including common and structured factors

Sequential Analysis Alexander Tartakovsky, Igor Nikiforov, Michele Basseville, 2014-08-27 Sequential Analysis Hypothesis Testing and Changepoint Detection systematically develops the theory of sequential hypothesis testing and quickest changepoint detection It also describes important applications in which theoretical results can be used efficiently The book reviews recent accomplishments in hypothesis testing and changepoint detection both in decision theoretic Bayesian and non decision theoretic non Bayesian contexts The authors not only emphasize traditional binary hypotheses but also substantially more difficult multiple decision problems They address scenarios with simple hypotheses and more realistic cases of two and finitely many composite hypotheses The book primarily focuses on practical discrete time models with certain continuous time models also examined

when general results can be obtained very similarly in both cases It treats both conventional i i d and general non i i d stochastic models in detail including Markov hidden Markov state space regression and autoregression models Rigorous proofs are given for the most important results Written by leading authorities in the field this book covers the theoretical developments and applications of sequential hypothesis testing and sequential quickest changepoint detection in a wide range of engineering and environmental domains It explains how the theoretical aspects influence the hypothesis testing and changepoint detection problems as well as the design of algorithms

Density Estimation for Statistics and Data Analysis
Bernard. W. Silverman, 2018-02-19 Although there has been a surge of interest in density estimation in recent years much of the published research has been concerned with purely technical matters with insufficient emphasis given to the technique's practical value Furthermore the subject has been rather inaccessible to the general statistician The account presented in this book places emphasis on topics of methodological importance in the hope that this will facilitate broader practical application of density estimation and also encourage research into relevant theoretical work The book also provides an introduction to the subject for those with general interests in statistics The important role of density estimation as a graphical technique is reflected by the inclusion of more than 50 graphs and figures throughout the text Several contexts in which density estimation can be used are discussed including the exploration and presentation of data nonparametric discriminant analysis cluster analysis simulation and the bootstrap bump hunting projection pursuit and the estimation of hazard rates and other quantities that depend on the density This book includes general survey of methods available for density estimation The Kernel method both for univariate and multivariate data is discussed in detail with particular emphasis on ways of deciding how much to smooth and on computation aspects Attention is also given to adaptive methods which smooth to a greater degree in the tails of the distribution and to methods based on the idea of penalized likelihood

Simultaneous Inference in Regression Wei Liu, 2010-10-19 Simultaneous confidence bands enable more intuitive and detailed inference of regression analysis than the standard inferential methods of parameter estimation and hypothesis testing Simultaneous Inference in Regression provides a thorough overview of the construction methods and applications of simultaneous confidence bands for various inferentia

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