

Stochastic Visibility in Random Fields

SHELEMYAHU ZACKS

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Stochastic Visibility In Random Fields

Shelemyahu Zacks



Stochastic Visibility In Random Fields:

Stochastic Visibility in Random Fields Shelemyahu Zacks, 1994-12-01 *Stochastic Visibility in Random Fields* Shelemyahu Zacks, 2012-12-06 The present monograph is a comprehensive summary of the research on visibility in random fields which I have conducted with the late Professor Micha Yadin for over ten years This research which resulted in several published papers and technical reports see bibliography was motivated by some military problems which were brought to our attention by Mr Pete Shugart of the US Army TRADOC Systems Analysis Activity presently called US Army TRADOC Analysis Command The Director of TRASANA at the time the late Dr Wilbur Payne identified the problems and encouraged the support and funding of this research by the US Army Research contracts were first administered through the Office of Naval Research and subsequently by the Army Research Office We are most grateful to all involved for this support and encouragement In 1986 I administered a three day workshop on problem solving in the area of stochastic visibility This workshop was held at the White Sands Missile Range facility A set of notes with some software were written for this workshop This workshop led to the incorporation of some of the methods discussed in the present book into the Army simulation package CASTFOREM Several people encouraged me to extend those notes and write the present monograph on the level of those notes so that the material will be more widely available for applications **Invariant Random Fields on Spaces with a Group Action** Anatoliy Malyarenko, 2012-10-26 The author describes the current state of the art in the theory of invariant random fields This theory is based on several different areas of mathematics including probability theory differential geometry harmonic analysis and special functions The present volume unifies many results scattered throughout the mathematical physical and engineering literature as well as it introduces new results from this area first proved by the author The book also presents many practical applications in particular in such highly interesting areas as approximation theory cosmology and earthquake engineering It is intended for researchers and specialists working in the fields of stochastic processes statistics functional analysis astronomy and engineering *Computer Vision - ECCV 2008* David Forsyth, Philip Torr, Andrew Zisserman, 2008-10-07 The four volume set comprising LNCS volumes 5302 5303 5304 5305 constitutes the refereed proceedings of the 10th European Conference on Computer Vision ECCV 2008 held in Marseille France in October 2008 The 243 revised papers presented were carefully reviewed and selected from a total of 871 papers submitted The four books cover the entire range of current issues in computer vision The papers are organized in topical sections on recognition stereo people and face recognition object tracking matching learning and features MRFs segmentation computational photography and active reconstruction *Random and Quasi-Random Point Sets* Peter Hellekalek, Gerhard Larcher, 1998-10-09 This book summarizes recent theoretical and practical developments The generation and the assessment of pseudo and quasi random point sets is one of the basic tasks of applied mathematics and statistics with implications for Monte Carlo methods stochastic simulation and applied statistics They are also of strong theoretical interest with

applications to algebraic geometry metric number theory probability theory and cryptography **Smoothness Priors**

Analysis of Time Series Genshiro Kitagawa, Will Gersch, 1996-08-09 Smoothness Priors Analysis of Time Series addresses some of the problems of modeling stationary and nonstationary time series primarily from a Bayesian stochastic regression smoothness priors state space point of view Prior distributions on model coefficients are parametrized by hyperparameters Maximizing the likelihood of a small number of hyperparameters permits the robust modeling of a time series with relatively complex structure and a very large number of implicitly inferred parameters The critical statistical ideas in smoothness priors are the likelihood of the Bayesian model and the use of likelihood as a measure of the goodness of fit of the model The emphasis is on a general state space approach in which the recursive conditional distributions for prediction filtering and smoothing are realized using a variety of nonstandard methods including numerical integration a Gaussian mixture distribution two filter smoothing formula and a Monte Carlo particle path tracing method in which the distributions are approximated by many realizations The methods are applicable for modeling time series with complex structures

Proceedings of the First Seattle Symposium in Biostatistics: Survival Analysis Danyu Lin, T.R. Fleming, 2012-12-06 The papers in this volume discuss important methodological advances in several important areas including multivariate failure time data and interval censored data The book will be an indispensable reference for researchers and practitioners in biostatistics medical research and the health sciences *Markov Random Fields for Vision and Image Processing* Andrew

Blake, Pushmeet Kohli, Carsten Rother, 2011-07-22 State of the art research on MRFs successful MRF applications and advanced topics for future study This volume demonstrates the power of the Markov random field MRF in vision treating the MRF both as a tool for modeling image data and utilizing recently developed algorithms as a means of making inferences about images These inferences concern underlying image and scene structure as well as solutions to such problems as image reconstruction image segmentation 3D vision and object labeling It offers key findings and state of the art research on both algorithms and applications After an introduction to the fundamental concepts used in MRFs the book reviews some of the main algorithms for performing inference with MRFs presents successful applications of MRFs including segmentation super resolution and image restoration along with a comparison of various optimization methods discusses advanced algorithmic topics addresses limitations of the strong locality assumptions in the MRFs discussed in earlier chapters and showcases applications that use MRFs in more complex ways as components in bigger systems or with multiterm energy functions The book will be an essential guide to current research on these powerful mathematical tools **Case Studies in Bayesian**

Statistics Constantine Gatsonis, James S. Hodges, Robert E. Kass, Robert E. McCulloch, Peter Rossi, Nozer D.

Singpurwalla, 2012-12-06 Like the first two volumes this third volume of case studies presents detailed applications of Bayesian statistical analysis emphasizing the scientific context The papers were presented and discussed at a workshop at Carnegie Mellon University October 5-7 1995 In this volume which is dedicated to the memory of Morris H DeGroot

econometric applications are highlighted There are six invited papers each with accompanying invited discussion and eight contributed papers which were selected following refereeing In addition we include prefatory recollections about Morrie DeGroot by James O Berger and Richard M Cyert INVITED PAPERS In Probing Public Opinion The State of Valencia Experience Jose Bernardo who was a scientific advisor to the President of the State of Valencia Spain summarizes procedures that were set up to probe public opinion and were used as an input to the government's decision making process At the outset a sample survey had to be designed The problem of finding an optimal Bayesian design based on logarithmic divergence between probability distributions involves minimization over 21483 points in the action space To solve it simulated annealing was used The author describes the objective of obtaining the probability that an individual classified in a certain group will prefer one of several possible alternatives and his approach using posterior distributions based on reference priors

The Career of a Research Statistician Shelemyahu Zacks, 2020-03-13 This monograph highlights the connection between the theoretical work done by research statisticians and the impact that work has on various industries Drawing on decades of experience as an industry consultant the author details how his contributions have had a lasting impact on the field of statistics as a whole Aspiring statisticians and data scientists will be motivated to find practical applications for their knowledge as they see how such work can yield breakthroughs in their field Each chapter highlights a consulting position the author held that resulted in a significant contribution to statistical theory Topics covered include tracking processes with change points estimating common parameters crossing fields with absorption points military operations research sampling surveys stochastic visibility in random fields reliability analysis applied probability and more Notable advancements within each of these topics are presented by analyzing the problems facing various industries and how solving those problems contributed to the development of the field The Career of a Research Statistician is ideal for researchers graduate students or industry professionals working in statistics It will be particularly useful for up and coming statisticians interested in the promising connection between academia and industry

Discretization and MCMC Convergence Assessment Christian P. Robert, 2012-12-06 The exponential increase in the use of MCMC methods and the corresponding applications in domains of even higher complexity have caused a growing concern about the available convergence assessment methods and the realization that some of these methods were not reliable enough for all purpose analyses Some researchers have mainly focussed on the convergence to stationarity and the estimation of rates of convergence in relation with the eigenvalues of the transition kernel This monograph adopts a different perspective by developing supposedly practical devices to assess the mixing behaviour of the chain under study and more particularly it proposes methods based on finite state space Markov chains which are obtained either through a discretization of the original Markov chain or through a duality principle relating a continuous state space Markov chain to another finite Markov chain as in missing data or latent variable models The motivation for the choice of finite state spaces is that although the

resulting control is cruder in the sense that it can often monitor convergence for the discretized version alone it is also much stricter than alternative methods since the tools available for finite Markov chains are universal and the resulting transition matrix can be estimated more accurately. Moreover while some setups impose a fixed finite state space other allow for possible refinements in the discretization level and for consecutive improvements in the convergence monitoring.

Statistical Inference for Spatial Poisson Processes Yu A. Kutoyants, 2012-12-06 This work is devoted to several problems of parametric mainly and nonparametric estimation through the observation of Poisson processes defined on general spaces. Poisson processes are quite popular in applied research and therefore they attract the attention of many statisticians. There are a lot of good books on point processes and many of them contain chapters devoted to statistical inference for general and particular models of processes. There are even chapters on statistical estimation problems for inhomogeneous Poisson processes in asymptotic statements. Nevertheless it seems that the asymptotic theory of estimation for nonlinear models of Poisson processes needs some development. Here nonlinear means the models of inhomogeneous Poisson processes with intensity function nonlinearly depending on unknown parameters. In such situations the estimators usually cannot be written in exact form and are given as solutions of some equations. However the models can be quite fruitful in engineering problems and the existing computing algorithms are sufficiently powerful to calculate these estimators. Therefore the properties of estimators can be interesting too.

Statistical Modelling Gilg U.H. Seeber, Brian J. Francis, Reinhold Hatzinger, Gabriela Steckel-Berger, 2012-12-06 This volume presents the published proceedings of the 10th International Workshop on Statistical Modelling to be held in Innsbruck Austria from 10 to 14 July 1995. This workshop marks an important anniversary. The inaugural workshop in this series also took place in Innsbruck in 1986 and brought together a small but enthusiastic group of thirty European statisticians interested in statistical modelling. The workshop arose out of two GLIM conferences in the U.K. in London 1982 and Lancaster 1985 and from a number of short courses organised by Murray Aitkin and held at Lancaster in the early 1980s which attracted many European statisticians interested in Generalised Linear Modelling. The inaugural workshop in Innsbruck concentrated on GLMs and was characterised by a number of features: a friendly and supportive academic atmosphere, tutorial sessions and invited speakers presenting new developments in statistical modelling and a very well organised social programme. The academic programme allowed plenty of time for presentation and for discussion and made available copies of all papers beforehand. Over the intervening years the workshop has grown substantially and now regularly attracts over 150 participants. The scope of the workshop is now much broader reflecting the growth in the subject of statistical modelling over ten years. The elements of the first workshop however are still present and participants always find the meetings relevant and stimulating.

Non-Regular Statistical Estimation Masafumi Akahira, Kei Takeuchi, 2012-12-06 In order to obtain many of the classical results in the theory of statistical estimation it is usual to impose regularity conditions on the distributions under consideration. In small sample and large

sample theories of estimation there are well established sets of regularity conditions and it is worth while to examine what may follow if any one of these regularity conditions fail to hold Non regular estimation literally means the theory of statistical estimation when some or other of the regularity conditions fail to hold In this monograph the authors present a systematic study of the meaning and implications of regularity conditions and show how the relaxation of such conditions can often lead to surprising conclusions Their emphasis is on considering small sample results and to show how pathological examples may be considered in this broader framework

Case Studies in Environmental Statistics Douglas Nychka, Walter W. Piegorsch, Lawrence H. Cox, 2012-12-06 This book offers a set of case studies exemplifying the broad range of statistical science used in environmental studies and application The case studies can be used for graduate courses in environmental statistics as a resource for courses in statistics using genuine examples to illustrate statistical methodology and theory and for courses in environmental science Not only are these studies valuable for teaching about an essential cross disciplinary activity but they can also be used to spur new research along directions exposed in these examples The studies reported here resulted from a program of research carried on by the National Institute of Statistical Sciences NISS during the years 1992-1996 NISS was created in 1991 as an initiative of the national statistics organizations with the mission to renew and focus efforts of statistical science on important cross disciplinary problems One of NISS first projects was a cooperative research effort with the U S Environmental Protection Agency EPA on problems of great interest to environmental science and regulation surely one of today's most important cross disciplinary activities With the support and encouragement of Gary Foley Director of the then U S EPA Atmospheric Research and Exposure Assessment Laboratory a project and a research team were assembled by NISS that pursued a program which produced a set of results and products from which this book was drawn

Indirect Estimators in U.S. Federal Programs Wesley L. Schaible, 2013-11-11 In 1991 a subcommittee of the Federal Committee on Statistical Methodology met to document the use of indirect estimators that is estimators which use data drawn from a domain or time different from the domain or time for which an estimate is required This volume comprises the eight reports which describe the use of indirect estimators and they are based on case studies from a variety of federal programs As a result many researchers will find this book provides a valuable survey of how indirect estimators are used in practice and which addresses some of the pitfalls of these methods

Bilinear Forms and Zonal Polynomials Arak M. Mathai, Serge B. Provost, Takeshi Hayakawa, 2012-12-06 The book deals with bilinear forms in real random vectors and their generalizations as well as zonal polynomials and their applications in handling generalized quadratic and bilinear forms The book is mostly self contained It starts from basic principles and brings the readers to the current research level in these areas It is developed with detailed proofs and illustrative examples for easy readability and self study Several exercises are proposed at the end of the chapters The complicated topic of zonal polynomials is explained in detail in this book The book concentrates on the theoretical developments in all the topics covered Some applications are pointed out but no detailed

application to any particular field is attempted This book can be used as a textbook for a one semester graduate course on quadratic and bilinear forms and or on zonal polynomials It is hoped that this book will be a valuable reference source for graduate students and research workers in the areas of mathematical statistics quadratic and bilinear forms and their generalizations zonal polynomials invariant polynomials and related topics and will benefit statisticians mathematicians and other theoretical and applied scientists who use any of the above topics in their areas Chapter 1 gives the preliminaries needed in later chapters including some Jacobians of matrix transformations Chapter 2 is devoted to bilinear forms in Gaussian real ran dom vectors their properties and techniques specially developed to deal with bilinear forms where the standard methods for handling quadratic forms become complicated

Linear and Graphical Models Heidi H. Andersen, Malene Højbjerg, Dorte Sørensen, Poul S. Eriksen, 2012-12-06 In the last decade graphical models have become increasingly popular as a statistical tool This book is the first which provides an account of graphical models for multivariate complex normal distributions Beginning with an introduction to the multivariate complex normal distribution the authors develop the marginal and conditional distributions of random vectors and matrices Then they introduce complex MANOVA models and parameter estimation and hypothesis testing for these models After introducing undirected graphs they then develop the theory of complex normal graphical models including the maximum likelihood estimation of the concentration matrix and hypothesis testing of conditional independence

Practical Nonparametric and Semiparametric Bayesian Statistics Dipak D. Dey, Peter Müller, Debajyoti Sinha, 2012-12-06 A compilation of original articles by Bayesian experts this volume presents perspectives on recent developments on nonparametric and semiparametric methods in Bayesian statistics The articles discuss how to conceptualize and develop Bayesian models using rich classes of nonparametric and semiparametric methods how to use modern computational tools to summarize inferences and how to apply these methodologies through the analysis of case studies

Branching Processes C.C. Heyde, 2012-12-06 This volume presents the edited proceedings of the First World Congress on Branching Processes The contributions present new research and surveys of the current research activity in this field As a result all those undertaking research in the subject will find this a timely and high quality volume to have on their shelves

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