Genshiro Kitagawa   Will Gersch

Smoothness Priors
Analysis of Time Series

Springer

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Sylvia Frühwirth-Schnatter

Smoothness Priors Analysis Of Time Series:

   Smoothness Priors Analysis of Time Series Genshiro Kitagawa,Will Gersch,2012-12-06 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   *Smoothness Priors Analysis of Time Series* Genshiro Kitagawa,Will Gersch,1996-08-01   **New Directions in Time Series Analysis** David Brillinger,Peter Caines,John Geweke,Emanuel Parzen,Murray Rosenblatt,Murad S. Taqqu,2012-12-06 This IMA Volume in Mathematics and its Applications NEW DIRECTIONS IN TIME SERIES ANALYSIS PART II is based on the proceedings of the IMA summer program New Directions in Time Series Analysis We are grateful to David Brillinger Peter Caines John Geweke Emanuel Parzen Murray Rosenblatt and Murad Taqqu for organizing the program and we hope that the remarkable excitement and enthusiasm of the participants in this interdisciplinary effort are communicated to the reader A vner Friedman Willard Miller Jr PREFACE Time Series Analysis is truly an interdisciplinary field because development of its theory and methods requires interaction between the diverse disciplines in which it is applied To harness its great potential strong interaction must be encouraged among the diverse community of statisticians and other scientists whose research involves the analysis of time series data This was the goal of the IMA Workshop on New Directions in Time Series Analysis The workshop was held July 2 July 27 1990 and was organized by a committee consisting of Emanuel Parzen chair David Brillinger Murray Rosenblatt Murad S Taqqu John Geweke and Peter Caines Constant guidance and encouragement was provided by Avner Friedman Director of the IMA and his very helpful and efficient staff The workshops were organized by weeks It may be of interest to record the themes that were announced in the IMA newsletter describing the workshop l   *Advances in Processing and Pattern Analysis of Biological Signals* I. Gath,G.F. Inbar,2013-06-29 In recent years there has been rapid progress in the development of signal processing in general and more specifically in the application of signal processing and pattern analysis to biological signals Techniques such as parametric and nonparametric spectral estimation higher order spectral estimation time frequency methods wavelet transform and identifi cation of nonlinear systems using chaos theory have been successfully used to elucidate basic mechanisms of

physiological and mental processes Similarly biological signals recorded during daily medical practice for clinical diagnostic procedures such as electroen cephalograms EEG evoked potentials EP electromyograms EMG and electrocardio grams ECG have greatly benefitted from advances in signal processing In order to update researchers graduate students and clinicians on the latest developments in the field an International Symposium on Processing and Pattern Analysis of Biological Signals was held at the Technion Israel Institute of Technology during March 1995 This book contains 27 papers delivered during the symposium The book follows the five sessions of the symposium The first section Processing and Pattern Analysis of Normal and Pathological EEG accounts for some of the latest developments in the area of EEG processing namely time varying parametric modeling non linear dynamic modeling of the EEG using chaos theory Markov analysis delay estimation using adaptive least squares filtering and applications to the analysis of epileptic EEG EEG recorded from psychiatric patients and sleep EEG *Handbook of Brain Connectivity* Viktor K. Jirsa,A.R. McIntosh,2007-08-16 Our contemporary understanding of brain function is deeply rooted in the ideas of the nonlinear dynamics of distributed networks Cognition and motor coordination seem to arise from the interactions of local neuronal networks which themselves are connected in large scales across the entire brain The spatial architectures between various scales inevitably influence the dynamics of the brain and thereby its function But how can we integrate brain connectivity amongst these structural and functional domains Our Handbook provides an account of the current knowledge on the measurement analysis and theory of the anatomical and functional connectivity of the brain All contributors are leading experts in various fields concerning structural and functional brain connectivity In the first part of the Handbook the chapters focus on an introduction and discussion of the principles underlying connected neural systems The second part introduces the currently available non invasive technologies for measuring structural and functional connectivity in the brain Part three provides an overview of the analysis techniques currently available and highlights new developments Part four introduces the application and translation of the concepts of brain connectivity to behavior cognition and the clinical domain **Statistical Methods in Control & Signal Processing** Tohru Katayama,Sueo Sugimoto,2018-10-08 Presenting statistical and stochastic methods for the analysis and design of technological systems in engineering and applied areas this work documents developments in statistical modelling identification estimation and signal processing The book covers such topics as subspace methods stochastic realization state space modelling and identification and parameter estimation *Applied Bayesian Hierarchical Methods* Peter D. Congdon,2010-05-19 The use of Markov chain Monte Carlo MCMC methods for estimating hierarchical models involves complex data structures and is often described as a revolutionary development An intermediate level treatment of Bayesian hierarchical models and their applications Applied Bayesian Hierarchical Methods demonstrates the advantages of a Bayesian approach *Bayesian Hierarchical Models* Peter D. Congdon,2019-09-16 An intermediate level treatment of Bayesian hierarchical models and their applications this book demonstrates the advantages of a Bayesian approach to data

sets involving inferences for collections of related units or variables and in methods where parameters can be treated as random collections Through illustrative data analysis and attention to statistical computing this book facilitates practical implementation of Bayesian hierarchical methods The new edition is a revision of the book Applied Bayesian Hierarchical Methods It maintains a focus on applied modelling and data analysis but now using entirely R based Bayesian computing options It has been updated with a new chapter on regression for causal effects and one on computing options and strategies This latter chapter is particularly important due to recent advances in Bayesian computing and estimation including the development of rjags and rstan It also features updates throughout with new examples The examples exploit and illustrate the broader advantages of the R computing environment while allowing readers to explore alternative likelihood assumptions regression structures and assumptions on prior densities Features Provides a comprehensive and accessible overview of applied Bayesian hierarchical modelling Includes many real data examples to illustrate different modelling topics R code based on rjags jagsUI R2OpenBUGS and rstan is integrated into the book emphasizing implementation Software options and coding principles are introduced in new chapter on computing Programs and data sets available on the book s website

  Filtering None-Linear State Space Models. Methods and Economic Applications Kai Ming Lee,2010   Bayesian Models for Categorical Data Peter Congdon,2005-12-13 The use of Bayesian methods for the analysis of data has grown substantially in areas as diverse as applied statistics psychology economics and medical science Bayesian Methods for Categorical Data sets out to demystify modern Bayesian methods making them accessible to students and researchers alike Emphasizing the use of statistical computing and applied data analysis this book provides a comprehensive introduction to Bayesian methods of categorical outcomes Reviews recent Bayesian methodology for categorical outcomes binary count and multinomial data Considers missing data models techniques and non standard models ZIP and negative binomial Evaluates time series and spatio temporal models for discrete data Features discussion of univariate and multivariate techniques Provides a set of downloadable worked examples with documented WinBUGS code available from an ftp site The author s previous 2 bestselling titles provided a comprehensive introduction to the theory and application of Bayesian models Bayesian Models for Categorical Data continues to build upon this foundation by developing their application to categorical or discrete data one of the most common types of data available The author s clear and logical approach makes the book accessible to a wide range of students and practitioners including those dealing with categorical data in medicine sociology psychology and epidemiology   *Nonlinear Filters* Sueo Sugimoto,Masaya Murata,Katsumi Ohnishi,Genshiro Kitagawa,Hisashi Tanizaki,Katsuji Uosaki,Kazufumi Ito,Kiyotugu Takaba,Masaaki Murata,Masaki Yamakita,Sarah A. King,Shinji Ishihara,Tohru Katayama,Yukihiro Kubo,2020-12-10 This book covers a broad range of filter theories algorithms and numerical examples The representative linear and nonlinear filters such as the Kalman filter the steady state Kalman filter the H infinity filter the extended Kalman filter the Gaussian sum filter the statistically linearized Kalman filter the unscented Kalman filter the

Gaussian filter the cubature Kalman filter are first visited Then the non Gaussian filters such as the ensemble Kalman filter and the particle filters based on the sequential Bayesian filter and the sequential importance resampling are described together with their recent advances Moreover the information matrix in the nonlinear filtering the nonlinear smoother based on the Markov Chain Monte Carlo the continuous discrete filters factorized filters and nonlinear filters based on stochastic approximation method are detailed 1 Review of the Kalman Filter and Related Filters 2 Information Matrix in Nonlinear Filtering 3 Extended Kalman Filter and Gaussian Sum Filter 4 Statistically Linearized Kalman Filter 5 The Unscented Kalman Filter 6 General Gaussian Filters and Applications 7 The Ensemble Kalman Filter 8 Particle Filter 9 Nonlinear Smoother with Markov Chain Monte Carlo 10 Continuous Discrete Filters 11 Factorized Filters 12 Nonlinear Filters Based on Stochastic Approximation Method   Information Criteria and Statistical Modeling Sadanori Konishi,Genshiro Kitagawa,2008 Statistical modeling is a critical tool in scientific research This book provides comprehensive explanations of the concepts and philosophy of statistical modeling together with a wide range of practical and numerical examples The authors expect this work to be of great value not just to statisticians but also to researchers and practitioners in various fields of research such as information science computer science engineering bioinformatics economics marketing and environmental science It s a crucial area of study as statistical models are used to understand phenomena with uncertainty and to determine the structure of complex systems They re also used to control such systems as well as to make reliable predictions in various natural and social science fields   **Finite Mixture and Markov Switching Models** Sylvia Frühwirth-Schnatter,2006-11-24 The past decade has seen powerful new computational tools for modeling which combine a Bayesian approach with recent Monte simulation techniques based on Markov chains This book is the first to offer a systematic presentation of the Bayesian perspective of finite mixture modelling The book is designed to show finite mixture and Markov switching models are formulated what structures they imply on the data their potential uses and how they are estimated Presenting its concepts informally without sacrificing mathematical correctness it will serve a wide readership including statisticians as well as biologists economists engineers financial and market researchers   *Studies in the Atmospheric Sciences* Mark L. Berliner,Douglas Nychka,Timothy Hoar,2012-12-06 The National Center for Atmospheric Research NCAR in Boulder Colorado is a major institution performing research in the environmental sciences After an open competition the National Science Foundation gave its financial sup port to NCAR for the establishment of a much needed statistics probability program in the geophysical sciences The result is the NCAR Geophysical Statistics Project GSP The primary mission of this program is To foster excellence in the use of modern statistical science in the geo physical and environmental sciences To attract and support statistical scientists for collaborative research To fulfill its mission GSP engages in research in statistical science and its application to the atmospheric and allied sciences It supports a variety of collaborative efforts between statistical scientists and disciplinary scientists Senior statisticians both members of and visitors

to GSP work in conjunc tion with researchers at NCAR and elsewhere in the application of current statistical methods as well as in the development of new statistical models and techniques Senior GSP members and NCAR researchers also collaborate in the mentoring of junior members typically post doctoral level or statistics graduate students **Graphical Methods for the Design of Experiments** Russell R. Barton,2012-12-06 Graphical methods have played an important role in the statistical analysis of experimental data but have not been used as extensively for experiment design at least as it is presented in most design of experiments texts Yet graphical methods are particularly attractive for the design of experiments because they exploit our creative right brain capabilities Creative activity is clearly important in any kind of design certainly for the design ofan experiment The experimenter must somehow select a set of run conditions that will meet the goals for a particular experiment in a cost efficient way Graphical Methods for Experiment Design goes beyond graphical methods for choosing run conditions for an experiment It looks at the entire pre experiment planning process and presents in one place a collection of graphical methods for defining experiment goals identifying and classifying variables for choosing a model for developing a design and for assessing the adequacy of a design for estimating the unknown coefficients in the proposed statistical model In addition tools for developing a design also provide a platform for viewing the results of the experiment a platform that provides insights that cannot be obtained by examination ofregression coefficients These techniques can be applied to a variety of situations including experimental runs of computer simulation models Factorial and fractional factorial designs are the focus of the graphical representations although mixture experiments and experiments involving random effects and blocking are designed and represented in similar ways **Stochastic Population Models** James H. Matis,Thomas R. Kiffe,2012-12-06 This monograph has been heavily influenced by two books One is Ren shaw s 82 work on modeling biological populations in space and time It was published as we were busily engaged in modeling African bee dispersal and provided strong affirmation for the stochastic basis for our ecological modeling efforts The other is the third edition of Jacquez 28 classic book on compartmental analysis He reviews stochastic compartmental analysis and utilizes generating functions in this edition to derive many useful re sults We interpreted Jacquez use of generating functions as a message that the day had come for modeling practioners to consider using this powerful approach as a model building tool We were inspired by the idea of using generating functions and related methods for two purposes The first is to integrate seamlessly our previous research centering in stochastic com partmental modeling with our more recent research focusing on stochastic population modeling The second related purpose is to present some key research results of practical application in a natural user friendly way to the large user communities of compartmental and biological population modelers One general goal of this monograph is to make a case for the practical utility of the various stochastic population models In accordance with this objective we have chosen to illustrate the various stochastic models using four primary applications described in Chapter 2 In so doing this mono graph is based largely on our own published work **Handbook of Economic Forecasting** G. Elliott,C.

W.J. Granger,A. G. Timmermann,2006-07-14 Section headings in this handbook include Forecasting Methodology Forecasting Models Forecasting with Different Data Structures and Applications of Forecasting Methods   **Discretization and MCMC Convergence Assessment** Christian P. Robert,1998-08-13 This monograph proposes several approaches to convergence monitoring for MCMC algorithms which are centered on the theme of discrete Markov chains After a short introduction to MCMC methods including recent developments like perfect simulation and Langevin Metropolis Hastings algorithms and to the current convergence diagnostics the contributors present the theoretical basis for a study of MCMC convergence using discrete Markov chains and their specificities The contributors stress in particular that this study applies in a wide generality starting with latent variable models like mixtures then extending the scope to chains with renewal properties and concluding with a general Markov chain They then relate the different connections with discrete or finite Markov chains with practical convergence diagnostics which are either graphical plots allocation map divergence graph variance stabilizing normality plot stopping rules normality stationarity stability tests or confidence bounds divergence asymptotic variance normality Most of the quantitative tools take advantage of manageable versions of the CLT The different methods proposed here are first evaluated on a set of benchmark examples and then studied on three full scale realistic applications along with the standard convergence diagnostics A hidden Markov modelling of DNA sequences including a perfect simulation implementation a latent stage modelling of the dynamics of HIV infection and a modelling of hospitalization duration by exponential mixtures The monograph is the outcome of a monthly research seminar held at CREST Paris since 1995 The seminar involved the contributors to this monograph and was led by Christian P Robert Head of the Satistics Laboratory at CREST and Professor of Statistics at the University of Rouen since 1992   **Empirical Bayes and Likelihood Inference** S.E. Ahmed,N. Reid,2012-12-06 Bayesian and likelihood approaches to inference have a number of points of close contact especially from an asymptotic point of view Both approaches emphasize the construction of interval estimates of unknown parameters Empirical Bayes methods have historically emphasized instead the construction of point estimates In this volume researchers present recent work on several aspects of Bayesian likelihood and empirical Bayes methods presented at a workshop held in Montreal Canada The goal of the workshop was to explore the linkages among the methods and to suggest new directions for research in the theory of inference   **Measuring Risk in Complex Stochastic Systems** J. Franke,Wolfgang Härdle,Gerhard Stahl,2012-12-06 Complex dynamic processes of life and sciences generate risks that have to be taken The need for clear and distinctive definitions of different kinds of risks adequate methods and parsimonious models is obvious The identification of important risk factors and the quantification of risk stemming from an interplay between many risk factors is a prerequisite for mastering the challenges of risk perception analysis and management successfully The increasing complexity of stochastic systems especially in finance have catalysed the use of advanced statistical methods for these tasks The methodological approach to solving risk management tasks may however be undertaken from many different angles A

financial insti tution may focus on the risk created by the use of options and other derivatives in global financial processing an auditor will try to evalu ate internal risk management models in detail a mathematician may be interested in analysing the involved nonlinearities or concentrate on extreme and rare events of a complex stochastic system whereas a statis tician may be interested in model and variable selection practical im plementations and parsimonious modelling An economist may think about the possible impact of risk management tools in the framework of efficient regulation of financial markets or efficient allocation of capital

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