

Håkan Andersson Tom Britton

Stochastic Epidemic Models and Their Statistical Analysis



Springer

Stochastic Epidemic Models And Their Statistical Analysis

Ivan Ivanov



Stochastic Epidemic Models And Their Statistical Analysis:

Stochastic Epidemic Models and Their Statistical Analysis Hakan Andersson, Tom Britton, 2012-12-06 The present lecture notes describe stochastic epidemic models and methods for their statistical analysis Our aim is to present ideas for such models and methods for their analysis along the way we make practical use of several probabilistic and statistical techniques This will be done without focusing on any specific disease and instead rigorously analyzing rather simple models The reader of these lecture notes could thus have a two fold purpose in mind to learn about epidemic models and their statistical analysis and or to learn and apply techniques in probability and statistics The lecture notes require an early graduate level knowledge of probability and They introduce several techniques which might be new to students but our statistics intention is to present these keeping the technical level at a minimum Techniques that are explained and applied in the lecture notes are for example coupling diffusion approximation random graphs likelihood theory for counting processes martingales the EM algorithm and MCMC methods The aim is to introduce and apply these techniques thus hopefully motivating their further theoretical treatment A few sections mainly in Chapter 5 assume some knowledge of weak convergence we hope that readers not familiar with this theory can understand the these parts at a heuristic level The text is divided into two distinct but related parts modelling and estimation

Mathematical and Statistical Estimation Approaches in Epidemiology

Gerardo Chowell, James M. Hayman, Luís M. A. Bettencourt, Carlos Castillo-Chavez, 2009-06-06 Mathematical and Statistical Estimation Approaches in Epidemiology compiles theoretical and practical contributions of experts in the analysis of infectious disease epidemics in a single volume Recent collections have focused in the analyses and simulation of deterministic and stochastic models whose aim is to identify and rank epidemiological and social mechanisms responsible for disease transmission The contributions in this volume focus on the connections between models and disease data with emphasis on the application of mathematical and statistical approaches that quantify model and data uncertainty The book is aimed at public health experts applied mathematicians and scientists in the life and social sciences particularly graduate or advanced undergraduate students who are interested not only in building and connecting models to data but also in applying and developing methods that quantify uncertainty in the context of infectious diseases Chowell and Brauer open this volume with an overview of the classical disease transmission models of Kermack McKendrick including extensions that account for increased levels of epidemiological heterogeneity Their theoretical tour is followed by the introduction of a simple methodology for the estimation of the basic reproduction number R The use of this methodology is illustrated using regional data for 1918 1919 and 1968 in uenza pandemics

Stochastic Epidemic Models with Inference Tom Britton, Etienne Pardoux, 2019-11-30 Focussing on stochastic models for the spread of infectious diseases in a human population this book is the outcome of a two week ICPAM CIMPA school on Stochastic models of epidemics which took place in Ziguinchor Senegal December 5 16 2015 The text is divided into four parts each based on one of the courses given at the

school homogeneous models Tom Britton and Etienne Pardoux two level mixing models David Sirl and Frank Ball epidemics on graphs Viet Chi Tran and statistics for epidemic models Catherine Lar do The CIMPA school was aimed at PhD students and Post Docs in the mathematical sciences Parts or all of this book can be used as the basis for traditional or individual reading courses on the topic For this reason examples and exercises some with solutions are provided throughout

Stochastic Modeling and Control Ivan Ivanov,2012-11-28 Stochastic control plays an important role in many scientific and applied disciplines including communications engineering medicine finance and many others It is one of the effective methods being used to find optimal decision making strategies in applications The book provides a collection of outstanding investigations in various aspects of stochastic systems and their behavior The book provides a self contained treatment on practical aspects of stochastic modeling and calculus including applications drawn from engineering statistics and computer science Readers should be familiar with basic probability theory and have a working knowledge of stochastic calculus PhD students and researchers in stochastic control will find this book useful

Handbook of Spatial Epidemiology Andrew B. Lawson,Sudipto Banerjee,Robert P. Haining,Maria Dolores Ugarte,2016-04-06 Handbook of Spatial Epidemiology explains how to model epidemiological problems and improve inference about disease etiology from a geographical perspective Top epidemiologists geographers and statisticians share interdisciplinary viewpoints on analyzing spatial data and space time variations in disease incidences These analyses can provide imp

Statistical Methods in Spatial Epidemiology Andrew B. Lawson,2013-07-08 Spatial epidemiology is the description and analysis of the geographical distribution of disease It is more important now than ever with modern threats such as bio terrorism making such analysis even more complex This second edition of Statistical Methods in Spatial Epidemiology is updated and expanded to offer a complete coverage of the analysis and application of spatial statistical methods The book is divided into two main sections Part 1 introduces basic definitions and terminology along with map construction and some basic models This is expanded upon in Part II by applying this knowledge to the fundamental problems within spatial epidemiology such as disease mapping ecological analysis disease clustering bio terrorism space time analysis surveillance and infectious disease modelling Provides a comprehensive overview of the main statistical methods used in spatial epidemiology Updated to include a new emphasis on bio terrorism and disease surveillance Emphasizes the importance of space time modelling and outlines the practical application of the method Discusses the wide range of software available for analyzing spatial data including WinBUGS SaTScan and R and features an accompanying website hosting related software Contains numerous data sets each representing a different approach to the analysis and provides an insight into various modelling techniques This text is primarily aimed at medical statisticians researchers and practitioners from public health and epidemiology It is also suitable for postgraduate students of statistics and epidemiology as well professionals working in government agencies

Weak Dependence: With Examples and Applications Jérôme Dedecker,2007-07-18 This book develops Doukhan Louhichi s 1999 idea to measure

asymptotic independence of a random process The authors who helped develop this theory propose examples of models fitting such conditions stable Markov chains dynamical systems or more complicated models nonlinear non Markovian and heteroskedastic models with infinite memory Applications are still needed to develop a method of analysis for nonlinear times series and this book provides a strong basis for additional studies **The Optimal Design of Blocked and Split-Plot Experiments** Peter Goos,2012-12-06 This book provides a comprehensive treatment of the design of blocked and split plot experiments The optimal design approach advocated in the book will help applied statisticians from industry medicine agriculture chemistry and many other fields of study in setting up tailor made experiments The book also contains a theoretical background a thorough review of the recent work in the area of blocked and split plot experiments and a number of interesting theoretical results

Noise Reduction by Wavelet Thresholding Maarten Jansen,2012-12-06 Wavelet methods have become a widely spread tool in signal and image processing tasks This book deals with statistical applications especially wavelet based smoothing The methods described in this text are examples of non linear and non parametric curve fitting The book aims to contribute to the field both among statisticians and in the application oriented world including but not limited to signals and images Although it also contains extensive analyses of some existing methods it has no intention whatsoever to be a complete overview of the field the text would show too much bias towards my own algorithms I rather present new material and own insights in the questions involved with wavelet based noise reduction On the other hand the presented material does cover a whole range of methodologies and in that sense the book may serve as an introduction into the domain of wavelet smoothing Throughout the text three main properties show up ever again sparsity locality and multiresolution Nearly all wavelet based methods exploit at least one of these properties in some or the other way These notes present research results of the Belgian Programme on Interuniversity Poles of Attraction initiated by the Belgian State Prime Minister's Office for Science Technology and Culture The scientific responsibility rests with me My research was financed by a grant 1995-1999 from the Flemish Institute for the Promotion of Scientific and Technological Research in the Industry IWT Topics in Optimal Design Erkki P. Liski,Nripes K. Mandal,Kirti R. Shah,Bikas K. Sinha,2012-12-06 In the early nineties at the initiative of Sinha and financial support of Shah and Liski from their respective Research Project Funds the authors inspired by their similar research interests started collaborative research at various institutions mostly in pairs and triplets It took more time and efforts on the part of Mandal to visit the others at regular intervals and keep track of their common as well as diverse research areas and merge his own From this collaborative work the concept of this monograph took a preliminary shape only last year and serious efforts were started to combine diverse avenues into one Admittedly it took more time than expected to converge to a common platform regarding the contents and broad coverage of the topics to be included We were mostly guided by our own common research interests spanning over the last ten years That covered optimal designs in both discrete and continuous settings Availability of huge published literature in various statistical

journals on the broad theme of optimal designs has made our task quite interesting and stimulating We hope our readers will be as excited and delighted to read the monograph as we have been in our efforts to write it

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