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The Act Of Reckoning Statistical Modeling And Decision Science Ser

Alexander von Eye



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Optimization Techniques in Statistics Jagdish S. Rustagi, 2014-05-19 Statistics help guide us to optimal decisions under uncertainty A large variety of statistical problems are essentially solutions to optimization problems The mathematical techniques of optimization are fundamental to statistical theory and practice In this book Jagdish Rustagi provides full spectrum coverage of these methods ranging from classical optimization and Lagrange multipliers to numerical techniques

using gradients or direct search to linear nonlinear and dynamic programming using the Kuhn Tucker conditions or the Pontryagin maximal principle Variational methods and optimization in function spaces are also discussed as are stochastic optimization in simulation including annealing methods The text features numerous applications including Finding maximum likelihood estimates Markov decision processes Programming methods used to optimize monitoring of patients in hospitals Derivation of the Neyman Pearson lemma The search for optimal designs Simulation of a steel mill Suitable as both a reference and a text this book will be of interest to advanced undergraduate or beginning graduate students in statistics operations research management and engineering sciences and related fields Most of the material can be covered in one semester by students with a basic background in probability and statistics Covers optimization from traditional methods to recent developments such as Karmarkars algorithm and simulated annealing Develops a wide range of statistical techniques in the unified context of optimization Discusses applications such as optimizing monitoring of patients and simulating steel mill operations Treats numerical methods and applications Includes exercises and references for each chapter Covers topics such as linear nonlinear and dynamic programming variational methods and stochastic optimization Sample Size

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Simulation Sheldon M. Ross, 1997 This text shows how to analyze a model by use of a simulation study **Books in Print**, 1994 Multi-Objective Programming in the USSR Elliot R. Lieberman, 2014-05-12 Statistical Modeling and Decision Science Multi Objective Programming in the USSR provides information pertinent to multi objective programming that has

emerged as an increasingly active area of research in the fields of applied mathematics operations research and decision and management science This book traces and analyzes the development of Soviet multi objective programming Organized into 24 chapters this book begins with an overview of the research institutes most actively involved in multi objective programming research This text then presents an analytical framework for grouping and classifying the diverse Soviet methods Other chapters consider the methods and then evaluated according to the significance and soundness of its basic approach and its kinship to other methods This book discusses as well some significant Soviet theoretical research and several distinctive approaches proposed by Soviet researchers for comparing the effectiveness of alternative interactive multi objective programming method The final chapter deals with distinctive Soviet tendencies in multi objective research This book is a valuable resource for economists

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