

Carlos M. Cuadras, Josep Fortiana
and José A. Rodríguez-Lallena (eds.)

Distributions With Given Marginals and Statistical Modelling

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Peter R. Nelson



Distributions With Given Marginals And Statistical Modelling:

Distributions With Given Marginals and Statistical Modelling Carles M. Cuadras, Josep Fortiana, José A. Rodríguez-Lallena, 2002-10-31 This book contains a selection of the papers presented at the meeting Distributions with given marginals and statistical modelling held in Barcelona Spain July 17 20 2000 In 24 chapters this book covers topics such as the theory of copulas and quasi copulas the theory and compatibility of distributions models for survival distributions and other well known distributions time series categorical models definition and estimation of measures of dependence monotonicity and stochastic ordering shape and separability of distributions hidden truncation models diagonal families orthogonal expansions tests of independence and goodness of fit assessment These topics share the use and properties of distributions with given marginals this being the fourth specialised text on this theme The innovative aspect of the book is the inclusion of statistical aspects such as modelling Bayesian statistics estimation and tests *Distributions With Given Marginals and Statistical Modelling* Carles M. Cuadras, Josep Fortiana, José A. Rodríguez-Lallena, 2013-11-11 This volume contains the papers presented at the meeting Distributions with given marginals and statistical modelling held in Barcelona Spain July 17 20 2000 This is the fourth meeting on given marginals showing that this topic has a remarkable interest BRIEF HISTORY The construction of distributions with given marginals started with the seminal papers by Hoeffding 1940 and Fréchet 1951 Since then many others have contributed on this topic Dall Aglio Farlie Gumbel Johnson Kellner Kotz Morgenstern Marshall Olkin Strassen Vitale Whitt etc as well as Arnold Cambanis Deheuvels Genest Frank Joe Kirneldorf Nelsen R Schendorf Sampson Scarsini Tiit etc In 1957 Sklar and Schweizer introduced probabilistic metric spaces In 1975 Kirneldorf and Sampson studied the uniform representation of a bivariate distribution and proposed the desirable conditions that should be satisfied by any bivariate family In 1991 Darsow Nguyen and Olsen defined a natural operation between copulas with applications in stochastic processes In 1993 Alsina Nelsen and Schweizer introduced the notion of quasi copula

Logical, Algebraic, Analytic and Probabilistic Aspects of Triangular Norms Erich Peter Klement, Radko Mesiar, 2005-03-25 This volume gives a state of the art of triangular norms which can be used for the generalization of several mathematical concepts such as conjunction metric measure etc 16 chapters written by leading experts provide a state of the art overview of theory and applications of triangular norms and related operators in fuzzy logic measure theory probability theory and probabilistic metric spaces Key Features Complete state of the art of the importance of triangular norms in various mathematical fields 16 self contained chapters with extensive bibliographies cover both the theoretical background and many applications Chapter authors are leading authorities in their fields Triangular norms on different domains including discrete partially ordered are described Not only triangular norms but also related operators aggregation operators copulas are covered Book contains many enlightening illustrations Complete state of the art of the importance of triangular norms in various mathematical fields 16 self contained chapters with extensive bibliographies cover both the

theoretical background and many applications Chapter authors are leading authorities in their fields Triangular norms on different domains including discrete partially ordered are described Not only triangular norms but also related operators aggregation operators copulas are covered Book contains many enlightening illustrations An Introduction to Copulas Roger B. Nelsen, 2007-06-10 Copulas are functions that join multivariate distribution functions to their one dimensional margins The study of copulas and their role in statistics is a new but vigorously growing field In this book the student or practitioner of statistics and probability will find discussions of the fundamental properties of copulas and some of their primary applications The applications include the study of dependence and measures of association and the construction of families of bivariate distributions With 116 examples 54 figures and 167 exercises this book is suitable as a text or for self study The only prerequisite is an upper level undergraduate course in probability and mathematical statistics although some familiarity with nonparametric statistics would be useful Knowledge of measure theoretic probability is not required The revised second edition includes new sections on extreme value copulas tail dependence and quasi copulas *Statistical Analysis of Contingency Tables* Morten Fagerland, Stian Lydersen, Petter Laake, 2017-07-28 Statistical Analysis of Contingency Tables is an invaluable tool for statistical inference in contingency tables It covers effect size estimation confidence intervals and hypothesis tests for the binomial and the multinomial distributions unpaired and paired 2x2 tables rxc tables ordered rx2 and 2xc tables paired cxc tables and stratified tables For each type of table key concepts are introduced and a wide range of intervals and tests including recent and unpublished methods and developments are presented and evaluated Topics such as diagnostic accuracy inter rater reliability and missing data are also covered The presentation is concise and easily accessible for readers with diverse professional backgrounds with the mathematical details kept to a minimum For more information including a sample chapter and software please visit the authors website

Brazilian Journal of Probability and Statistics ,2005 AMSTAT News American Statistical Association, 2000 *Mathematical Reviews* ,2008 **Acta Et Commentationes Universitatis Tartuensis de Mathematica** ,2008 **The Frontiers of Statistical Computation, Simulation & Modeling** Peter R. Nelson, 1991 **Journal of the American Statistical Association** ,2006 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data **Energy Research Abstracts** ,1977 Semiannual with semiannual and annual indexes References to all scientific and technical literature coming from DOE its laboratories energy centers and contractors Includes all works deriving from DOE other related government sponsored information and foreign nonnuclear information Arranged under 39 categories e g Biomedical sciences basic studies Biomedical sciences applied studies Health and safety and Fusion energy Entry gives bibliographical information and abstract Corporate author subject report number indexes

Distributions with given Marginals and Moment Problems Viktor Benes,Josef Stepán,2012-12-06 The last decade has seen a remarkable development of the Marginal and Moment Problems as a research area in Probability and Statistics Its attractiveness stemmed from its lasting ability to provide a researcher with difficult theoretical problems that have direct consequences for applications outside of mathematics The relevant research aims centered mainly along the following lines that very frequently met each other to provide surprising and useful results To construct a probability distribution to prove its existence at least with a given support and with some additional inner stochastic property defined typically either by moments or by marginal distributions To study the geometrical and topological structure of the set of probability distributions generated by such a property mostly with the aim to propose a procedure that would result in a stochastic model with some optimal properties within the set of probability distributions These research aims characterize also though only very generally the scientific program of the 1996 conference Distributions with given marginals and moment problems held at the beginning of September in Prague Czech Republic to perpetuate the tradition and achievements of the closely related 1990 Roma symposium On Frechet Classes 1 and 1993 Seattle AMS Summer Conference on Marginal Problem

Kybernetika ,2007 **Frontiers in Probability and Statistics** Sujit K. Basu,Bimal K. Sinha,1998 This work looks at statistics and probability focusing on such topics as the use of linear statistical models Bayesian analysis of variability and the uses of hierarchical models **Journal of Physics A** ,2000 Focuses on fundamental mathematical and computational methods underpinning physics Relevant to statistical physics chaotic and complex systems classical and quantum mechanics classical and quantum integrable systems and classical and quantum field theory **Journal of Applied Statistical Science** ,2004 **Contributions to Science** ,2001 **Probabilistic Safety Assessment and Management '96** Pietro C. Cacciabue,Ioannis A. Papazoglou,1996 **Simulation, Modelling and Development - SMD '87** International Association of Science and Technology for Development,1987

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