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Introduction to statistics and data analysis for physicists Gerhard Bohm, Günter Zech, 2010

Statistics on Special Manifolds Yasuko Chikuse, 2012-11-12 The special manifolds of interest in this book are the Stiefel manifold and the Grassmann manifold Formally the Stiefel manifold $V_{k,m}$ is the space of k frames in the m dimensional real Euclidean space R^m represented by the set of $m \times k$ matrices X such that $XX^T = I_k$ where I_k is the $k \times k$ identity matrix k and the Grassmann manifold $G_{k,m}$ is the space of k planes k dimensional hyperplanes in R^m We see that the manifold $P_{k,m}$ of $m \times m$ orthogonal projection matrices idempotent of rank k corresponds uniquely to $G_{k,m}$ This book is concerned with statistical analysis on the manifolds $V_{k,m}$ and $P_{k,m}$ as statistical sample spaces consisting of matrices The discussion is carried out on the real spaces so that scalars vectors and matrices treated in this book are all real unless explicitly stated otherwise For the special case $k=1$ the observations from $V_{1,m}$ and $G_{1,m}$ are regarded as directed vectors on a unit sphere and as undirected axes or lines respectively There exists a large literature of applications of directional statistics and its statistical analysis mostly occurring for $m=2$ or 3 in practice in the Earth or Geological Sciences Astrophysics Medicine Biology Meteorology Animal Behavior and many other fields Examples of observations on the general Grassmann manifold $G_{k,m}$ arise in the signal processing of radar with m elements observing k targets

The Jackknife and Bootstrap Jun Shao, Dongsheng Tu, 2012-10-04 The jackknife and bootstrap are the most popular data resampling methods used in statistical analysis The resampling methods replace theoretical derivations required in applying traditional methods such as substitution and linearization in statistical analysis by repeatedly resampling the original data and making inferences from the resamples Because of the availability of inexpensive and fast computing these computer intensive methods have caught on very rapidly in recent years and are particularly appreciated by applied statisticians The primary aims of this book are 1 to provide a systematic introduction to the theory of the jackknife the bootstrap and other resampling methods developed in the last twenty years 2 to provide a guide for applied statisticians practitioners often use or misuse the resampling methods in situations where no theoretical confirmation has been made and 3 to stimulate the use of the jackknife and bootstrap and further developments of the resampling methods The theoretical properties of the jackknife and

bootstrap methods are studied in this book in an asymptotic framework Theorems are illustrated by examples Finite sample properties of the jackknife and bootstrap are mostly investigated by examples and or empirical simulation studies In addition to the theory for the jackknife and bootstrap methods in problems with independent and identically distributed $i.i.d$ data we try to cover as much as we can the applications of the jackknife and bootstrap in various complicated non $i.i.d$ data problems

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