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Applied Linear Statistical Models 5e is the long established leading authoritative text and reference on statistical modeling, analysis of variance, and the design of experiments. For students in most any discipline where statistical analysis or interpretation is used, ALSM serves as the standard work. The text proceeds through linear and nonlinear regression and modeling for the first half, and through ANOVA and Experimental Design in the second half. All topics are presented in a precise and clear style supported with solved examples, numbered formulae, graphic illustrations, and "Comments" to provide depth and statistical accuracy and precision. Applications used within the text and the hallmark problems, exercises, projects, and case studies are drawn from virtually all disciplines and fields providing motivation for students in virtually any college. The Fifth edition provides an increased use of computing and graphical analysis throughout, without sacrificing concepts or rigor. In general, the 5e uses larger data sets in examples and exercises, and the use of automated software without loss of understanding. This edited collection discusses the emerging topics in statistical modeling for biomedical research. Leading experts in the frontiers of biostatistics and biomedical research discuss the statistical

procedures, useful methods, and their novel applications in biostatistics research. Interdisciplinary in scope, the volume as a whole reflects the latest advances in statistical modeling in biomedical research, identifies impactful new directions, and seeks to drive the field forward. It also fosters the interaction of scholars in the arena, offering great opportunities to stimulate further collaborations. This book will appeal to industry data scientists and statisticians, researchers, and graduate students in biostatistics and biomedical science. It covers topics in: Next generation sequence data analysis Deep learning, precision medicine, and their applications Large scale data analysis and its applications Biomedical research and modeling Survival analysis with complex data structure and its applications. Applied Statistical Modeling and Data Analytics: A Practical Guide for the Petroleum Geosciences provides a practical guide to many of the classical and modern statistical techniques that have become established for oil and gas professionals in recent years. It serves as a "how to" reference volume for the practicing petroleum engineer or geoscientist interested in applying statistical methods in formation evaluation, reservoir characterization, reservoir modeling and management, and uncertainty quantification. Beginning with a foundational discussion of exploratory data analysis, probability distributions and linear regression modeling, the book focuses on fundamentals and practical examples of such key topics as multivariate analysis, uncertainty quantification, data-driven modeling, and experimental design and response surface analysis. Data sets from the petroleum geosciences are extensively used to demonstrate the applicability of these techniques. The book will also be useful for professionals dealing with subsurface flow problems in hydrogeology, geologic carbon sequestration, and nuclear waste disposal. Authored by internationally renowned experts in developing and applying statistical methods for oil & gas and other subsurface problem domains Written by practitioners for practitioners Presents an easy to follow narrative which progresses from simple concepts to more challenging ones Includes online resources with software applications and practical examples for the most relevant and popular statistical methods, using data sets from the petroleum geosciences Addresses the theory and practice of statistical modeling and data analytics from the perspective of petroleum geoscience applications This book presents selected papers on statistical model development related mainly to the fields of Biostatistics and Bioinformatics. The coverage of the material falls squarely into the following categories: (a) Survival analysis and multivariate survival analysis, (b) Time series and longitudinal data analysis, (c) Statistical model development and (d) Applied statistical modelling. Innovations in statistical modelling are presented throughout each of the four areas, with some intriguing new ideas on hierarchical generalized non-linear models and on frailty models with structural dispersion, just to mention two examples. The contributors include distinguished international statisticians such as Philip Hougaard, John Hinde, Il Do Ha, Roger Payne and Alessandra Durio, among others, as well as promising newcomers. Some of the contributions have come from researchers working in the BIO-SI research programme on Biostatistics and Bioinformatics, centred on the Universities of Limerick and Galway in Ireland and funded by the Science Foundation Ireland under its Mathematics Initiative. STATISTICAL MODELING AND ANALYSIS FOR COMPLEX DATA PROBLEMS treats some of today’s more complex problems and it reflects some of the important research directions in the field. Twenty-nine authors—largely from Montreal’s GERAD Multi-University Research Center and who work in areas of theoretical statistics, applied statistics, probability theory, and stochastic processes—present survey chapters on various theoretical and applied problems of importance and interest to researchers and students across a number of academic domains. Some of the areas and topics examined in the volume are: an analysis of complex survey data, the 2000 American presidential election in Florida, data mining, estimation of uncertainty for machine learning algorithms, interacting stochastic processes, dependent data & copulas, Bayesian analysis of hazard rates, re-sampling methods in a periodic replacement problem, statistical testing in genetics and for dependent data, statistical analysis of time series analysis, theoretical and applied stochastic processes, and an efficient non linear filtering algorithm for the position detection of multiple targets. The book examines the methods and problems from a modeling perspective and surveys the state of current research on each topic and provides direction for further

research exploration of the area. This brilliantly structured and comprehensive volume provides exhaustive explanations of the concepts and philosophy of statistical modeling, together with a wide range of practical and numerical examples. Models and likelihood are the backbone of modern statistics. This 2003 book gives an integrated development of these topics that blends theory and practice, intended for advanced undergraduate and graduate students, researchers and practitioners. Its breadth is unrivaled, with sections on survival analysis, missing data, Markov chains, Markov random fields, point processes, graphical models, simulation and Markov chain Monte Carlo, estimating functions, asymptotic approximations, local likelihood and spline regressions as well as on more standard topics such as likelihood and linear and generalized linear models. Each chapter contains a wide range of problems and exercises. Practicals in the S language designed to build computing and data analysis skills, and a library of data sets to accompany the book, are available over the Web. The second edition of this standard text guides biomedical researchers in the selection and use of advanced statistical methods and the presentation of results to clinical colleagues. It assumes no knowledge of mathematics beyond high school level and is accessible to anyone with an introductory background in statistics. The Stata statistical software package is again used to perform the analyses, this time employing the much improved version 10 with its intuitive point and click as well as character-based commands. Topics covered include linear, logistic and Poisson regression, survival analysis, fixed-effects analysis of variance, and repeated-measure analysis of variance. Restricted cubic splines are used to model non-linear relationships. Each method is introduced in its simplest form and then extended to cover more complex situations. An appendix will help the reader select the most appropriate statistical methods for their data. The text makes extensive use of real data sets available at http://biostat.mc.vanderbilt.edu/dupontwd/wddtext/. This book brings together expert researchers engaged in Monte-Carlo simulation-based statistical modeling, offering them a forum to present and discuss recent issues in methodological development as well as public health applications. It is divided into three parts, with the first providing an overview of Monte-Carlo techniques, the second focusing on missing data Monte-Carlo methods, and the third addressing Bayesian and general statistical modeling using Monte-Carlo simulations. The data and computer programs used here will also be made publicly available, allowing readers to replicate the model development and data analysis presented in each chapter, and to readily apply them in their own research. Featuring highly topical content, the book has the potential to impact model development and data analyses across a wide spectrum of fields, and to spark further research in this direction. This book commemorates the scientific contributions of distinguished statistician, Andrei Yakovlev. It reflects upon Dr. Yakovlev’s many research interests including stochastic modeling and the analysis of micro-array data, and throughout the book it emphasizes applications of the theory in biology, medicine and public health. The contributions to this volume are divided into two parts. Part A consists of original research articles, which can be roughly grouped into four thematic areas: (i) branching processes, especially as models for cell kinetics, (ii) multiple testing issues as they arise in the analysis of biologic data, (iii) applications of mathematical models and of new inferential techniques in epidemiology, and (iv) contributions to statistical methodology, with an emphasis on the modeling and analysis of survival time data. Part B consists of methodological research reported as a short communication, ending with some personal reflections on research fields associated with Andrei and on his approach to science. The Appendix contains an abbreviated vitae and a list of Andrei’s publications, complete as far as we know. The contributions in this book are written by Dr. Yakovlev’s collaborators and notable statisticians including former presidents of the Institute of Mathematical Statistics and of the Statistics Section of the AAAS. Dr. Yakovlev’s research appeared in four books and almost 200 scientific papers, in mathematics, statistics, biomathematics and biology journals. Ultimately this book offers a tribute to Dr. Yakovlev’s work and recognizes the legacy of his contributions in the biostatistics community. The papers in this book cover issues related to the development of novel statistical models for the analysis of data. They offer solutions for relevant problems in statistical data analysis and contain the explicit derivation of the proposed models as well as their

implementation. The book assembles the selected and refereed proceedings of the biannual conference of the Italian Classification and Data Analysis Group (CLADAG), a section of the Italian Statistical Society. This textbook on statistical modeling and statistical inference will assist advanced undergraduate and graduate students. Statistical Modeling and Computation provides a unique introduction to modern Statistics from both classical and Bayesian perspectives. It also offers an integrated treatment of Mathematical Statistics and modern statistical computation, emphasizing statistical modeling, computational techniques, and applications. Each of the three parts will cover topics essential to university courses. Part I covers the fundamentals of probability theory. In Part II, the authors introduce a wide variety of classical models that include, among others, linear regression and ANOVA models. In Part III, the authors address the statistical analysis and computation of various advanced models, such as generalized linear, state-space and Gaussian models. Particular attention is paid to fast Monte Carlo techniques for Bayesian inference on these models. Throughout the book the authors include a large number of illustrative examples and solved problems. The book also features a section with solutions, an appendix that serves as a MATLAB primer, and a mathematical supplement. This book focuses on the statistical aspects of the analysis of degradation data. In recent years, degradation data analysis has come to play an increasingly important role in different disciplines such as reliability, public health sciences, and finance. For example, information on products' reliability can be obtained by analyzing degradation data. In addition, statistical modeling and inference techniques have been developed on the basis of different degradation measures. The book brings together experts engaged in statistical modeling and inference, presenting and discussing important recent advances in degradation data analysis and related applications. The topics covered are timely and have considerable potential to impact both statistics and reliability engineering. No statistical model is "true" or "false," "right" or "wrong"; the models just have varying performance, which can be assessed. The main theme in this book is to teach modeling based on the principle that the objective is to extract the information from data that can be learned with suggested classes of probability models. The intuitive and fundamental concepts of complexity, learnable information, and noise are formalized, which provides a firm information theoretic foundation for statistical modeling. Although the prerequisites include only basic probability calculus and statistics, a moderate level of mathematical proficiency would be beneficial. This volume provides recent research results in data analysis, classification and multivariate statistics and highlights perspectives for new scientific developments within these areas. Particular attention is devoted to methodological issues in clustering, statistical modeling and data mining. The volume also contains significant contributions to a wide range of applications such as finance, marketing, and social sciences. The papers in this volume were first presented at the 7th Conference of the Classification and Data Analysis Group (ClaDAG) of the Italian Statistical Society, held at the University of Catania, Italy. "Statistical Modeling: A Fresh Approach introduces and illuminates the statistical reasoning used in modern research throughout the natural and social sciences, medicine, government, and commerce. It emphasizes the use of models to untangle and quantify variation in observed data. By a deft and concise use of computing coupled with an innovative geometrical presentation of the relationship among variables. A Fresh Approach reveals the logic of statistical inference and empowers the reader to use and understand techniques such as analysis of covariance that appear widely in published research but are hardly ever found in introductory texts."--book cover Galton used quantiles more than a hundred years ago in describing data. Tukey and Parzen used them in the 60s and 70s in describing populations. Since then, the authors of many papers, both theoretical and practical, have used various aspects of quantiles in their work. Until now, however, no one put all the ideas together to form what turns out to A comprehensive treatment of the theory of statistical modelling in R with an emphasis on applications to practical problems and an expanded discussion of statistical theory. The contributions by epidemic modeling experts describe how mathematical models and statistical forecasting are created to capture the most important aspects of an emerging epidemic.Readers will discover a broad range of approaches to address questions, such as Can we control Ebola via ring vaccination strategies? How quickly should we

detect Ebola cases to ensure epidemic control? What is the likelihood that an Ebola epidemic in West Africa leads to secondary outbreaks in other parts of the world? When does it matter to incorporate the role of disease-induced mortality on epidemic models? What is the role of behavior changes on Ebola dynamics? How can we better understand the control of cholera or Ebola using optimal control theory? How should a population be structured in order to mimic the transmission dynamics of diseases such as chlamydia, Ebola, or cholera? How can we objectively determine the end of an epidemic? How can we use metapopulation models to understand the role of movement restrictions and migration patterns on the spread of infectious diseases? How can we capture the impact of household transmission using compartmental epidemic models? How could behavior-dependent vaccination affect the dynamical outcomes of epidemic models? The derivation and analysis of the mathematical models addressing these questions provides a wide-ranging overview of the new approaches being created to better forecast and mitigate emerging epidemics. This book will be of interest to researchers in the field of mathematical epidemiology, as well as public health workers. Traditional statistical methods are limited in their ability to meet the modern challenge of mining large amounts of data. Data miners, analysts, and statisticians are searching for innovative new data mining techniques with greater predictive power, an attribute critical for reliable models and analyses. Statistical Modeling and Analysis fo This book provides a highly practical introduction to Bayesian statistical modeling with Stan, which has become the most popular probabilistic programming language. The book is divided into four parts. The first part reviews the theoretical background of modeling and Bayesian inference and presents a modeling workflow that makes modeling more engineering than art. The second part discusses the use of Stan, CmdStanR, and CmdStanPy from the very beginning to basic regression analyses. The third part then introduces a number of probability distributions, nonlinear models, and hierarchical (multilevel) models, which are essential to mastering statistical modeling. It also describes a wide range of frequently used modeling techniques, such as censoring, outliers, missing data, speed-up, and parameter constraints, and discusses how to lead convergence of MCMC. Lastly, the fourth part examines advanced topics for real-world data: longitudinal data analysis, state space models, spatial data analysis, Gaussian processes, Bayesian optimization, dimensionality reduction, model selection, and information criteria, demonstrating that Stan can solve any one of these problems in as little as 30 lines. Using numerous easy-to-understand examples, the book explains key concepts, which continue to be useful when using future versions of Stan and when using other statistical modeling tools. The examples do not require domain knowledge and can be generalized to many fields. The book presents full explanations of code and math formulas, enabling readers to extend models for their own problems. All the code and data are on GitHub. A comprehensive, step-by-step introduction to wavelets in statistics. What are wavelets? What makes them increasingly indispensable in statistical nonparametrics? Why are they suitable for "time-scale" applications? How are they used to solve such problems as denoising, regression, or density estimation? Where can one find up-to-date information on these newly "discovered" mathematical objects? These are some of the questions Brani Vidakovic answers in Statistical Modeling by Wavelets. Providing a much-needed introduction to the latest tools afforded statisticians by wavelet theory, Vidakovic compiles, organizes, and explains in depth research data previously available only in disparate journal articles. He carefully balances both statistical and mathematical techniques, supplementing the material with a wealth of examples, more than 100 illustrations, and extensive references-with data sets and S-Plus wavelet overviews made available for downloading over the Internet. Both introductory and data-oriented modeling topics are featured, including: * Continuous and discrete wavelet transformations. * Statistical optimality properties of wavelet shrinkage. * Theoretical aspects of wavelet density estimation. * Bayesian modeling in the wavelet domain. * Properties of wavelet-based random functions and densities. * Several novel and important wavelet applications in statistics. * Wavelet methods in time series. Accessible to anyone with a background in advanced calculus and algebra, Statistical Modeling by Wavelets promises to become the standard reference for statisticians and engineers seeking a comprehensive introduction to an emerging field. Supported by numerous tables and

graphs, using real survey data, as well as an appendix of computer programs for the statistical packages SAS, BMDP, and LIMDEP, the book is an ideal primer for understanding and using statistical models in analytical work. Bringing to life the most widely used quantitative measurements and statistical techniques in marketing, this book is packed with user-friendly descriptions, examples and study applications. The process of making marketing decisions is frequently dependent on quantitative analysis and the use of specific statistical tools and techniques which can be tailored and adapted to solve particular marketing problems. Any student hoping to enter the world of marketing will need to show that they understand and have mastered these techniques. A bank of downloadable data sets to compliment the tables provided in the textbook are provided free for you here This lively and engaging book explains the things you have to know in order to read empirical papers in the social and health sciences, as well as the techniques you need to build statistical models of your own. The discussion in the book is organized around published studies, as are many of the exercises. Relevant journal articles are reprinted at the back of the book. Freedman makes a thorough appraisal of the statistical methods in these papers and in a variety of other examples. He illustrates the principles of modelling, and the pitfalls. The discussion shows you how to think about the critical issues - including the connection (or lack of it) between the statistical models and the real phenomena. The book is written for advanced undergraduates and beginning graduate students in statistics, as well as students and professionals in the social and health sciences. This book explains the principles and theory of statistical modelling in an intelligible way for the non-mathematical social scientist looking to apply statistical modelling techniques in research. The book also serves as an introduction for those wishing to develop more detailed knowledge and skills in statistical modelling. Rather than present a limited number of statistical models in great depth, the aim is to provide a comprehensive overview of the statistical models currently adopted in social research, in order that the researcher can make appropriate choices and select the most suitable model for the research question to be addressed. To facilitate application, the book also offers practical guidance and instruction in fitting models using SPSS and Stata, the most popular statistical computer software which is available to most social researchers. Instruction in using MLwiN is also given. Models covered in the book include; multiple regression, binary, multinomial and ordered logistic regression, log-linear models, multilevel models, latent variable models (factor analysis), path analysis and simultaneous equation models and models for longitudinal data and event histories. An accompanying website hosts the datasets and further exercises in order that the reader may practice developing statistical models. An ideal tool for postgraduate social science students, research students and practicing social researchers in universities, market research, government social research and the voluntary sector. Regression Analysis provides complete coverage of the classical methods of statistical analysis. It is designed to give students an understanding of the purpose of statistical analyses, to allow the student to determine, at least to some degree, the correct type of statistical analyses to be performed in a given situation, and have some appreciation of what constitutes good experimental design. Examples and exercises contain real data and graphical illustration for ease of interpretation Outputs from SAS 7, SPSS 7, Excel, and Minitab are used for illustration, but any major statistical software package will work equally well Written specifically for graduate students and practitioners beginning social science research, Statistical Modeling and Inference for Social Science covers the essential statistical tools, models and theories that make up the social scientist's toolkit. Assuming no prior knowledge of statistics, this textbook introduces students to probability theory, statistical inference and statistical modeling, and emphasizes the connection between statistical procedures and social science theory. Sean Gailmard develops core statistical theory as a set of tools to model and assess relationships between variables - the primary aim of social scientists - and demonstrates the ways in which social scientists express and test substantive theoretical arguments in various models. Chapter exercises guide students in applying concepts to data, extending their grasp of core theoretical concepts. Students gain the ability to create, read and critique statistical applications in their fields of interest. This book will allow naturalists, nature stewards, and graduate students to appreciate and

comprehend basic statistical concepts as a bridge to more complex themes relevant to their daily work. Although there are excellent sources on more specialized analytical topics relevant to naturalists, this introductory book makes a connection with the experience and needs of field practitioners. It uses aspects of the natural history of the Florida scrub relevant for conservation and management as examples of analytical issues pertinent to the naturalist in a broader context. Each chapter identifies important ecological questions and then provides approaches to evaluate data, focusing on the analytical decision-making process. The book guides the reader on frequently overlooked aspects such as the understanding of model assumptions, alternative model specifications, model output interpretation, and model limitations. A readable, digestible introduction to essential theory and wealth of applications, with a vast set of examples and numerous exercises. In the early 1990s, the establishment of the Internet brought forth a revolutionary viewpoint of information storage, distribution, and processing: the World Wide Web is becoming an enormous and expanding distributed digital library. Along with the development of the Web, image indexing and retrieval have grown into research areas sharing a vision of intelligent agents. Far beyond Web searching, image indexing and retrieval can potentially be applied to many other areas, including biomedicine, space science, biometric identification, digital libraries, the military, education, commerce, culture and entertainment. Machine Learning and Statistical Modeling Approaches to Image Retrieval describes several approaches of integrating machine learning and statistical modeling into an image retrieval and indexing system that demonstrates promising results. The topics of this book reflect authors' experiences of machine learning and statistical modeling based image indexing and retrieval. This book contains detailed references for further reading and research in this field as well. The study of animal movement has always been a key element in ecological science, because it is inherently linked to critical processes that scale from individuals to populations and communities to ecosystems. Rapid improvements in biotelemetry data collection and processing technology have given rise to a variety of statistical methods for characterizing animal movement. The book serves as a comprehensive reference for the types of statistical models used to study individual-based animal movement. Animal Movement is an essential reference for wildlife biologists, quantitative ecologists, and statisticians who seek a deeper understanding of modern animal movement models. A wide variety of modeling approaches are reconciled in the book using a consistent notation. Models are organized into groups based on how they treat the underlying spatio-temporal process of movement. Connections among approaches are highlighted to allow the reader to form a broader view of animal movement analysis and its associations with traditional spatial and temporal statistical modeling. After an initial overview examining the role that animal movement plays in ecology, a primer on spatial and temporal statistics provides a solid foundation for the remainder of the book. Each subsequent chapter outlines a fundamental type of statistical model utilized in the contemporary analysis of telemetry data for animal movement inference. Descriptions begin with basic traditional forms and sequentially build up to general classes of models in each category. Important background and technical details for each class of model are provided, including spatial point process models, discrete-time dynamic models, and continuous-time stochastic process models. The book also covers the essential elements for how to accommodate multiple sources of uncertainty, such as location error and latent behavior states. In addition to thorough descriptions of animal movement models, differences and connections are also emphasized to provide a broader perspective of approaches. Statisticians rely heavily on making models of 'causal situations' in order to fully explain and predict events. Modelling therefore plays a vital part in all applications of statistics and is a component of most undergraduate programmes. 'An Introduction to Statistical Modelling' provides a single reference with an applied slant that caters for all three years of a degree course. The book concentrates on core issues and only the most essential mathematical justifications are given in detail. Attention is firmly focused on the statistical aspects of the techniques, in this lively, practical approach. This interdisciplinary volume features contributions from researchers in the fields of psychology, neuroscience, statistics, computer science, and physics. State-of-the-art techniques and applications used to analyze data obtained from studies in cognition,

emotion, and electrophysiology are reviewed along with techniques for modeling in real time and for examining lifespan cognitive changes, for conceptualizing change using item response, nonparametric and hierarchical models, and control theory-inspired techniques for deriving diagnoses in medical and psychotherapeutic settings. The syntax for running the analyses presented in the book is provided on the Psychology Press site. Most of the programs are written in R while others are for Matlab, SAS, Win-BUGS, and DyFA. Readers will appreciate a review of the latest methodological techniques developed in the last few years. Highlights include an examination of: Statistical and mathematical modeling techniques for the analysis of brain imaging such as EEGs, fMRIs, and other neuroscience data Dynamic modeling techniques for intensive repeated measurement data Panel modeling techniques for fewer time points data State-space modeling techniques for psychological data Techniques used to analyze reaction time data. Each chapter features an introductory overview of the techniques needed to understand the chapter, a summary, and numerous examples. Each self-contained chapter can be read on its own and in any order. Divided into three major sections, the book examines techniques for examining within-person derivations in change patterns, intra-individual change, and inter-individual differences in change and interpersonal dynamics. Intended for advanced students and researchers, this book will appeal to those interested in applying state-of-the-art dynamic modeling techniques to the the study of neurological, developmental, cognitive, and social/personality psychology, as well as neuroscience, computer science, and engineering. Statistical Models in S extends the S language to fit and analyze a variety of statistical models, including analysis of variance, generalized linear models, additive models, local regression, and tree-based models. The contributions of the ten authors-most of whom work in the statistics research department at AT&T Bell Laboratories-represent results of research in both the computational and statistical aspects of modeling data. The idea of writing this bookarosein 2000when the ?rst author wasassigned to teach the required course STATS 240 (Statistical Methods in Finance) in the new M. S. program in ?nancial mathematics at Stanford, which is an interdisciplinary program that aims to provide a master’s-level education in applied mathematics, statistics, computing, ?nance, and economics. Students in the programhad di?erent backgroundsin statistics. Some had only taken a basic course in statistical inference, while others had taken a broad spectrum of M. S. - and Ph. D. -level statistics courses. On the other hand, all of them had already taken required core courses in investment theory and derivative pricing, and STATS 240 was supposed to link the theory and pricing formulas to real-world data and pricing or investment strategies. Besides students in theprogram,thecoursealso attractedmanystudentsfromother departments in the university, further increasing the heterogeneity of students, as many of them had a strong background in mathematical and statistical modeling from the mathematical, physical, and engineering sciences but no previous experience in ?nance. To address the diversity in background but common strong interest in the subject and in a potential career as a “quant” in the ?nancialindustry,thecoursematerialwascarefullychosennotonlytopresent basic statistical methods of importance to quantitative ?nance but also to summarize domain knowledge in ?nance and show how it can be combined with statistical modeling in ?nancial analysis and decision making. The course material evolved over the years, especially after the second author helped as the head TA during the years 2004 and 2005. Contributors thoroughly survey the most important statistical models used in empirical reserch in the social and behavioral sciences. Following a common format, each chapter introduces a model, illustrates the types of problems and data for which the model is best used, provides numerous examples that draw upon familiar models or procedures, and includes material on software that can be used to estimate the models studied. This handbook will aid researchers, methodologists, graduate students, and statisticians to understand and resolve common modeling problems. This book is about generalized linear models as described by NeIder and Wedderburn (1972). This approach provides a unified theoretical and computational framework for the most commonly used statistical methods: regression, analysis of variance and covariance, logistic regression, log-linear models for contingency tables and several more specialized techniques. More advanced expositions of the subject are given by McCullagh and NeIder (1983)

and Andersen (1980). The emphasis is on the use of statistical models to investigate substantive questions rather than to produce mathematical descriptions of the data. Therefore parameter estimation and hypothesis testing are stressed. I have assumed that the reader is familiar with the most commonly used statistical concepts and methods and has some basic knowledge of calculus and matrix algebra. Short numerical examples are used to illustrate the main points. In writing this book I have been helped greatly by the comments and criticism of my students and colleagues, especially Anne Young. However, the choice of material, and the obscurities and errors are my responsibility and I apologize to the reader for any irritation caused by them. For typing the manuscript under difficult conditions I am grateful to Anne McKim, Jan Garnsey, Cath Claydon and Julie Latimer. Directly oriented towards real practical application, this book develops both the basic theoretical framework of extreme value models and the statistical inferential techniques for using these models in practice. Intended for statisticians and non-statisticians alike, the theoretical treatment is elementary, with heuristics often replacing detailed mathematical proof. Most aspects of extreme modeling techniques are covered, including historical techniques (still widely used) and contemporary techniques based on point process models. A wide range of worked examples, using genuine datasets, illustrate the various modeling procedures and a concluding chapter provides a brief introduction to a number of more advanced topics, including Bayesian inference and spatial extremes. All the computations are carried out using S-PLUS, and the corresponding datasets and functions are available via the Internet for readers to recreate examples for themselves. An essential reference for students and researchers in statistics and disciplines such as engineering, finance and environmental science, this book will also appeal to practitioners looking for practical help in solving real problems. Stuart Coles is Reader in Statistics at the University of Bristol, UK, having previously lectured at the universities of Nottingham and Lancaster. In 1992 he was the first recipient of the Royal Statistical Society's research prize. He has published widely in the statistical literature, principally in the area of extreme value modeling.

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