

Lecture Notes in Statistics

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**Valerii V. Fedorov
Peter Hackl**

Model-Oriented Design of Experiments



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Model-Oriented Design of Experiments Valerii V. Fedorov, Peter Hackl, 2024-12-26 This book presents the basic ideas of statistical methods in the design of optimal experiments This new edition now includes sections on design techniques based on the elemental Fisher information matrices as opposed to Pearson information moment matrices allowing a seamless extension of the design techniques to inferential problems where the shape of distributions is essential for optimal design construction Topics include designs for nonlinear models models with random parameters and models with correlated observations designs for model discrimination and misspecified contaminated models and designs in functional spaces The authors avoid technical details assuming a moderate background in calculus matrix algebra and statistics In many places however suggestions are made as to how the ideas presented in this book can be extended and elaborated for use in real scientific research and practical engineering problems

Model-Oriented Design of Experiments Valerii V. Fedorov, Peter Hackl, 1997-06-20 Here the authors explain the basic ideas so as to generate interest in modern problems of experimental design The topics discussed include designs for inference based on nonlinear models designs for models with random parameters and stochastic processes designs for model discrimination and incorrectly specified contaminated models as well as examples of designs in functional spaces Since the authors avoid technical details the book assumes only a moderate background in calculus matrix algebra and statistics However at many places hints are given as to how readers may enhance and adopt the basic ideas for advanced problems or applications This allows the book to be used for courses at different levels as well as serving as a useful reference for graduate students and researchers in statistics and engineering

Optimal Experimental Design Jesús López-Fidalgo, 2023-09-12 This textbook provides a concise introduction to optimal experimental design and efficiently prepares the reader for research in the area It presents the common concepts and techniques for linear and nonlinear models as well as Bayesian optimal designs The last two chapters are devoted to particular themes of interest including recent developments and hot topics in optimal experimental design and real world applications Numerous examples and exercises are included some of them with solutions or hints as well as references to the existing software for computing designs The book is primarily intended for graduate students and young researchers in statistics and applied mathematics who are new to the field of optimal experimental design Given the applications and the way concepts and results are introduced parts of the text will also appeal to engineers and other applied researchers

Optimum Design 2000 Anthony Atkinson, Barbara Bogacka, Anatoly A. Zhigljavsky, 2013-03-09 This volume contains many of the papers presented at the conference Optimum Design 2000 Prospects for the New Millennium held in Cardiff UK on April 12th 14th 2000 The majority of the papers consider aspects of optimum experimental design from the theoretical to applications Many of the optimisation problems arising in the optimum design theory in general and the articles in this volume in particular fall into the category of nonconvex including global optimization The papers are organised in two

sections Since we are at the beginning of a new millennium the first paper starts by looking back at the beginnings of optimum experimental design in 1917 and sketches the development up to Kiefer's paper read to the Royal Statistical Society in 1959 This is the first in a group of papers which we have labelled Theory which cover the more general aspects such as the properties and methods of construction of designs In the Applications section there are papers on sequential design problems arising in the pharmaceutical industry and on the designs with discrete factors which occur in agriculture There are also papers on training neural networks on the efficient design of sampling methods on design problems in mixtures arising from a study of glass manufacturing and on the resistance of Brazilian weeds to herbicides The number attending the meeting was deliberately limited to 50 in order to encourage a workshop atmosphere and the exchange of ideas

Handbook of Design and Analysis of Experiments Angela Dean, Max Morris, John Stufken, Derek Bingham, 2015-06-26 This carefully edited collection synthesizes the state of the art in the theory and applications of designed experiments and their analyses It provides a detailed overview of the tools required for the optimal design of experiments and their analyses The handbook covers many recent advances in the field including designs for nonlinear models and algorithms applicable to a wide variety of design problems It also explores the extensive use of experimental designs in marketing the pharmaceutical industry engineering and other areas

Model-oriented Data Analysis Werner G. Müller, Henry P. Wynn, Anatoliĭ Aleksandrovich Zhiglavskii, 1993

The Mathematics of the Uncertain Eduardo Gil, Eva Gil, Juan Gil, María Ángeles Gil, 2018-02-28 This book is a tribute to Professor Pedro Gil who created the Department of Statistics OR and TM at the University of Oviedo and a former President of the Spanish Society of Statistics and OR SEIO In more than eighty original contributions it illustrates the extent to which Mathematics can help manage uncertainty a factor that is inherent to real life Today it goes without saying that in order to model experiments and systems and to analyze related outcomes and data it is necessary to consider formal ideas and develop scientific approaches and techniques for dealing with uncertainty Mathematics is crucial in this endeavor as this book demonstrates As Professor Pedro Gil highlighted twenty years ago there are several well known mathematical branches for this purpose including Mathematics of chance Probability and Statistics Mathematics of communication Information Theory and Mathematics of imprecision Fuzzy Sets Theory and others These branches often intertwine since different sources of uncertainty can coexist and they are not exhaustive While most of the papers presented here address the three aforementioned fields some hail from other Mathematical disciplines such as Operations Research others in turn put the spotlight on real world studies and applications The intended audience of this book is mainly statisticians mathematicians and computer scientists but practitioners in these areas will certainly also find the book a very interesting read

MODA4 — Advances in Model-Oriented Data Analysis Christos P. Kitsos, Werner G. Müller, 1995-05-17 This volume is the proceedings of the 4th International Workshop on Model Oriented Data Analysis This series of events originated in 1987 at a meeting in Eisenach that successfully brought together

scientists from numerous countries of the East and West Now that this distinction is obsolete dialogue has been greatly facilitated providing opportunities for this dialogue however is as vital as ever The present meeting at Spetses Greece from 5th to 9th of June 1995 again assembles statisticians from all over the world as this book documents The hospitality offered by the University of Economics of Athens and the Korgialenios School made it possible to organize this workshop The editors are also grateful to Intracom Greece the Ionian Bank and the Procter Gamble Company USA for their generous support We would particularly like to mention Dr Michael Meredith who being our contact person at Procter Gamble enabled us to publish these proceedings Further thanks go to Dr Peter Schuster from Physica Verlag Heidelberg for his continuing support of the project The contributions to this volume were carefully selected from the submissions by the editors after a one stage refereeing process We would like to thank the members of the MODA committee A C Atkinson R D Cook V V Fedorov P Hackl H Lauter B Torsney LN Vuchkov H P Wynn and A A Zhigljavsky who not only defined the main topics of the workshop but also served as the referees

Optimal Design and Analysis of Experiments Yadolah Dodge, Valeriï Vadimovich Fedorov, Henry P. Wynn, 1988 The objective of the book is to present recently developed theories and techniques in optimal design and analysis of experiments along with related methods such as linear and nonlinear models and quality control The book will be of use to research workers in most branches of applied science and could also be used as a reference or textbook in universities The main mathematical prerequisites are matrix algebra mathematical statistics and some knowledge of statistical inference and optimization theory

Journal of Statistical Planning and Inference North-Holland Publishing Company, 2001

AMSTAT News American Statistical Association, 2006

Optimal Design of Experiments Friedrich Pukelsheim, 1993-03-22 Devoted to a unified optimality theory merging three otherwise distinct mathematical disciplines to embrace an astonishingly wide variety of design problems Outlines typical settings namely D A and E optimal polynomial regression designs Bayesian designs structures for model discrimination balanced incomplete block arrangements or rotatable response surface designs The design problems stem from statistics but are solved using special tools from linear algebra and convex analysis

Collecting Spatial Data Werner G. Müller, 2001 The book is concerned with the statistical theory for locating spatial sensors It bridges the gap between spatial statistics and optimum design theory After introductions to those two fields the topics of exploratory designs and designs for spatial trend and variogram estimation are treated A new methodology so called approximate information matrices are employed to cope with the problem of correlated observations A great number of relevant references are collected and put into a common perspective The theoretical investigations are accompanied by a practical example the redesign of an Upper Austrian air pollution monitoring network A reader should be able to find respective theory and recommendations on how to efficiently plan a specific purpose spatial monitoring network The revised edition contains additional material and exercises

Breakthroughs in Statistics: Foundations and basic theory Norman Lloyd Johnson, 1992

ECMOR VII European Conference on the Mathematics of

Oil Recovery. 7, 2000, Baveno, 2000 *Probastat '98* Andrej Pázman, Gejza Wimmer, 1999 **Encyclopedia of Environmetrics** Abdel H. El-Shaarawi, Walter W. Piegorsch, 2001-12-31 A comprehensive overview of environmetric research and its applications Environmetrics covers the development and application of quantitative methods in the environmental sciences It provides essential tools for understanding predicting and controlling the impacts of agents both man made and natural which affect the environment Basic and applied research in this area covers a broad range of topics Primary among these are the quantitative sciences such as statistics probability and applied mathematics chemometrics and econometrics Applications are also important for example in ecology and environmental biology public health atmospheric science geology engineering risk management and regulatory governmental policy amongst others Divided into 12 sections the Encyclopedia brings together over 600 detailed articles which have been carefully selected and reviewed through the collaborative efforts of the Editors in Chief and the appropriate Section Editor Presented in alphabetical order all the articles will include an explanatory introduction extensive cross referencing and an up to date bibliography providing literature references for further reading Presenting state of the art information in a readable highly accessible style the scope and coverage provided by the Encyclopedia of Environmetrics will ensure its place as the landmark reference for the many scientists educators and decision makers working across this multidisciplinary field An essential reference tool for university libraries research laboratories government institutions and consultancies concerned with the environmental sciences the Encyclopedia of Environmetrics brings together for the first time comprehensive coverage of the full range of topics techniques and applications covered by this multidisciplinary field There is currently no central reference source which addresses the needs of this multidisciplinary community This new Encyclopedia will fill this gap by providing a comprehensive source of relevant fundamental concepts in environmetric research development and applications for statisticians mathematicians economists environmentalists ecologist government officials and policy makers **Journal of Statistical Planning and Inference**, 1993 **Mathematical Reviews**, 2005 **Technometrics**, 2000

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