

Springer Series in Statistics

Marco A.R. Ferreira · Herbert K.H. Lee

Multiscale Modeling

A Bayesian Perspective



Springer

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Wei Yue

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Multiscale Modeling Marco A.R. Ferreira, Herbert K.H. Lee, 2007-07-17 A wide variety of processes occur on multiple scales either naturally or as a consequence of measurement. This book contains methodology for the analysis of data that arise from such multiscale processes. The book brings together a number of recent developments and makes them accessible to a wider audience. Taking a Bayesian approach allows for full accounting of uncertainty and also addresses the delicate issue of uncertainty at multiple scales. The Bayesian approach also facilitates the use of knowledge from prior experience or data and these methods can handle different amounts of prior knowledge at different scales as often occurs in practice.

[The Oxford Handbook of Applied Bayesian Analysis](#) Anthony O' Hagan, Mike West, 2010-03-18 Bayesian analysis has developed rapidly in applications in the last two decades and research in Bayesian methods remains dynamic and fast growing. Dramatic advances in modelling concepts and computational technologies now enable routine application of Bayesian analysis using increasingly realistic stochastic models and this drives the adoption of Bayesian approaches in many areas of science technology commerce and industry. This Handbook explores contemporary Bayesian analysis across a variety of application areas. Chapters written by leading exponents of applied Bayesian analysis showcase the scientific ease and natural application of Bayesian modelling and present solutions to real engaging societally important and demanding problems. The chapters are grouped into five general areas Biomedical Industry Economics Environment Policy Political and Natural Engineering Sciences and Appendix material in each touches on key concepts models and techniques of the chapter that are also of broader pedagogic and applied interest.

Modeling Spatio-Temporal Data Marco A. R.

Ferreira, 2024-11-29 Several important topics in spatial and spatio temporal statistics developed in the last 15 years have not received enough attention in textbooks. *Modeling Spatio Temporal Data* Markov Random Fields Objectives Bayes and Multiscale Models aims to fill this gap by providing an overview of a variety of recently proposed approaches for the analysis of spatial and spatio temporal datasets including proper Gaussian Markov random fields dynamic multiscale spatio temporal models and objective priors for spatial and spatio temporal models. The goal is to make these approaches more accessible to practitioners and to stimulate additional research in these important areas of spatial and spatio temporal statistics. Key topics Proper Gaussian Markov random fields and their uses as building blocks for spatio temporal models and multiscale models Hierarchical models with intrinsic conditional autoregressive priors for spatial random effects including reference priors results on fast computations and objective Bayes model selection Objective priors for state space models and a new approximate reference prior for a spatio temporal model with dynamic spatio temporal random effects Spatio temporal models based on proper Gaussian Markov random fields for Poisson observations Dynamic multiscale spatio temporal thresholding for spatial clustering and data compression Multiscale spatio temporal assimilation of computer model output and monitoring station data Dynamic multiscale heteroscedastic multivariate spatio temporal models The M open multiple

optima paradox and some of its practical implications for multiscale modeling Ensembles of dynamic multiscale spatio temporal models for smooth spatio temporal processes The audience for this book are practitioners researchers and graduate students in statistics data science machine learning and related fields Prerequisites for this book are master s level courses on statistical inference linear models and Bayesian statistics This book can be used as a textbook for a special topics course on spatial and spatio temporal statistics as well as supplementary material for graduate courses on spatial and spatio temporal modeling *Journal of the American Statistical Association* ,2009 Decision Theory Giovanni Parmigiani,Lurdes Inoue,2009-05-26 Decision theory provides a formal framework for making logical choices in the face of uncertainty Given a set of alternatives a set of consequences and a correspondence between those sets decision theory offers conceptually simple procedures for choice This book presents an overview of the fundamental concepts and outcomes of rational decision making under uncertainty highlighting the implications for statistical practice The authors have developed a series of self contained chapters focusing on bridging the gaps between the different fields that have contributed to rational decision making and presenting ideas in a unified framework and notation while respecting and highlighting the different and sometimes conflicting perspectives This book Provides a rich collection of techniques and procedures Discusses the foundational aspects and modern day practice Links foundations to practical applications in biostatistics computer science engineering and economics Presents different perspectives and controversies to encourage readers to form their own opinion of decision making and statistics Decision Theory is fundamental to all scientific disciplines including biostatistics computer science economics and engineering Anyone interested in the whys and wherefores of statistical science will find much to enjoy in this book

Multiscale Modeling and Estimation of Poisson Processes with Applications to Emission Computed Tomography Klaus Edmond Timmermann,2000 *Statistica Sinica* ,2005 Statistical Challenges in Modern Astronomy IV Gutti Jogesh Babu,Eric D. Feigelson,2007 This is the fourth in a series of international conferences for the vanguard of researchers in the cross disciplinary field of astrostatistics Both astronomical and statistical communities now recognize the wide array of fascinating methodological issues faced by the modern astronomer Ranging from terabyte wide field surveys to small N samples from cosmology to the search for Earth like planets astronomical research can no longer be pursued with a small toolbox of familiar statistical methods Over thirty distinguished scholars from both fields presented invited talks and commentaries on leading problems in astrostatistics The methodological challenges of inferring cosmological insights from the cosmic microwave background fluctuations the distribution of galaxies in space gravitational lensing and galaxy structure we describe in detail Time series analysis is discussed in a variety of contexts sparse Poisson data multiply periodic systems gravitational wave detection and most dramatically in the search for extrasolar planets Here sophisticated Bayesian model selection with MCMC computations plays a critical role Other topics covered include image processing analysis of mega datasets from large surveys and small N problems in both astronomy and particle physics The volume ends with cross

disciplinary overviews and software tutorials The book will be valuable to graduate students and researchers in both astronomy and statistics who seek insights into this promising avenue of cross disciplinary research Publisher s website Technometrics ,2005 Reihe B--Angewandte Geodäsie ,2007 Proceedings of SPIE--the International Society for Optical Engineering ,1999 **Mathematical Reviews** ,2005 Multiresolution Tree-structured Spatial Models Wei Yue,2005 IGARSS. ,1994 Optical Engineering ,2003 Proceedings of the Section on Bayesian Statistical Science American Statistical Association. Section on Bayesian Statistical Science,1997 **Neural, Morphological, and Stochastic Methods in Image and Signal Processing** Edward R. Dougherty,1995 **SIAM Journal on Scientific Computing** ,2007 **Wavelet Applications in Signal and Image Processing** ,2000 Nonlinear Estimation and Classification David D. Denison,2003-01-22 Researchers in many disciplines now face the formidable task of processing massive amounts of high dimensional and highly structured data Advances in data collection and information technologies have coupled with innovations in computing to make commonplace the task of learning from complex data As a result fundamental statistical research is being undertaken in a variety of different fields Driven by the difficulty of these new problems and fueled by the explosion of available computer power highly adaptive non linear procedures are now essential components of modern data analysis a term that we liberally interpret to include speech and pattern recognition classification data compression and image processing The development of new flexible methods combines advances from many sources including approximation theory numerical analysis machine learning signal processing and statistics This volume collects 31 papers from a unique workshop designed to promote communication between these different disciplines Held in the spring of 2001 at the Mathematical Sciences Research Institute in Berkeley CA the meeting brought together eminent experts from machine learning artificial intelligence applied mathematics image analysis signal processing information theory and optimization In addition to presentations on fundamental methodological work there were talks on complex applications like environmental modeling network analysis and bioinformatics Statistics

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