



Observed Confidence Levels Observed Confidence Levels

Alan M. Polansky

Observed Confidence Levels

Observed Confidence Levels Alan M. Polansky,2007-10-26 Illustrating a simple novel method for solving an array of statistical problems Observed Confidence Levels Theory and Application describes the basic development of observed confidence levels a methodology that can be applied to a variety of common multiple testing problems in statistical inference It focuses on the modern nonparametric **Observed Confidence Levels** Alan M. Polansky,2007-10-26 Illustrating a simple novel method for solving an array of statistical problems Observed Confidence Levels Theory and Application describes the basic development of observed confidence levels a methodology that can be applied to a variety of common multiple testing problems in statistical inference It focuses on the modern nonparametric framework of bootstrap based estimates allowing for substantial theoretical development and for relatively simple solutions to numerous interesting problems After an introduction the book develops the theory and application of observed confidence levels for general scalar parameters vector parameters and linear models It then examines nonparametric problems often associated with smoothing methods including nonparametric density estimation and regression The author also describes applications in generalized linear models classical nonparametric statistics multivariate analysis and survival analysis as well as compares the method of observed confidence levels to hypothesis testing multiple comparisons and Bayesian posterior probabilities In addition the appendix presents some background material on the asymptotic expansion theory used in the book Helping you choose the most reliable method for a variety of problems this book shows how observed confidence levels provide useful information on the relative truth of hypotheses in multiple testing problems

Introduction to Statistical Limit Theory Alan M. Polansky,2011-01-07 Helping students develop a good understanding of asymptotic theory Introduction to Statistical Limit Theory provides a thorough yet accessible treatment of common modes of convergence and their related tools used in statistics It also discusses how the results can be applied to several common areas in the field The author explains as much of the

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