

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

# Multiscale Modeling

A Bayesian Perspective



Springer

# Multiscale Modeling A Bayesian Perspective

**Giovanni Parmigiani,Lurdes Inoue**

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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.

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**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

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**Journal of the American Statistical Association**

,2009 **Time Series** Raquel Prado,Marco A. R. Ferreira, Mike West,2021-07-27 Focusing on Bayesian approaches and computations using analytic and simulation based methods for inference Time Series Modeling Computation and Inference Second Edition integrates mainstream approaches for time series modeling with significant recent developments in methodology and applications of time series analysis It encompasses a graduate level account of Bayesian time series modeling analysis and forecasting a broad range of references to state of the art approaches to univariate and multivariate time series analysis and contacts research frontiers in multivariate time series modeling and forecasting It presents overviews of several classes of models and related methodology for inference statistical computation for model fitting and assessment and forecasting It explores the connections between time and frequency domain approaches and develop various models and analyses using Bayesian formulations and computation including use of computations based on Markov chain Monte Carlo MCMC and sequential Monte Carlo SMC methods It illustrates the models and methods with examples and case studies from a variety of fields including signal processing biomedicine environmental science and finance Along with core models and methods the book represents state of the art approaches to analysis and forecasting in challenging time series problems It also demonstrates the growth of time series analysis into new application areas in recent years and contacts recent and relevant modeling developments and research challenges New in the second edition Expanded on aspects of core model theory and methodology Multiple new examples and exercises Detailed development of dynamic factor models

Updated discussion and connections with recent and current research frontiers 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

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**Signal and Image Processing** ,2000      *Bayesian Inference and Maximum Entropy Methods in Science and Engineering*

Rainer Fischer,Roland Preuss,Udo von Toussaint,2004-11-19 All papers were peer reviewed Bayesian Inference and Maximum Entropy Methods in Science and Engineering provide a framework for analyzing ill conditioned data Maximum Entropy is a theoretical method to draw conclusions when little information is available Bayesian probability theory provides a formalism for scientific reasoning by analyzing noisy or incomplete data using prior knowledge

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