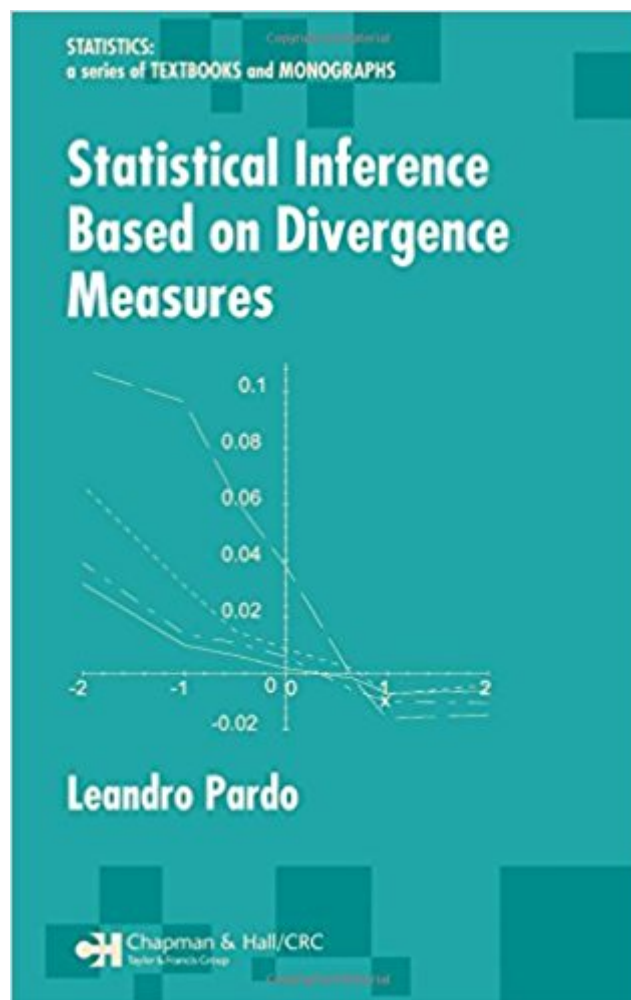




The book was found

Statistical Inference Based On Divergence Measures (Statistics: A Series Of Textbooks And Monographs)



Synopsis

The idea of using functionals of Information Theory, such as entropies or divergences, in statistical inference is not new. However, in spite of the fact that divergence statistics have become a very good alternative to the classical likelihood ratio test and the Pearson-type statistic in discrete models, many statisticians remain unaware of this powerful approach. *Statistical Inference Based on Divergence Measures* explores classical problems of statistical inference, such as estimation and hypothesis testing, on the basis of measures of entropy and divergence. The first two chapters form an overview, from a statistical perspective, of the most important measures of entropy and divergence and study their properties. The author then examines the statistical analysis of discrete multivariate data with emphasis on problems in contingency tables and loglinear models using phi-divergence test statistics as well as minimum phi-divergence estimators. The final chapter looks at testing in general populations, presenting the interesting possibility of introducing alternative test statistics to classical ones like Wald, Rao, and likelihood ratio. Each chapter concludes with exercises that clarify the theoretical results and present additional results that complement the main discussions. Clear, comprehensive, and logically developed, this book offers a unique opportunity to gain not only a new perspective on some standard statistics problems, but the tools to put it into practice.

Book Information

Series: Statistics: A Series of Textbooks and Monographs (Book 185)

Hardcover: 512 pages

Publisher: Chapman and Hall/CRC; 1 edition (October 10, 2005)

Language: English

ISBN-10: 1584886005

ISBN-13: 978-1584886006

Product Dimensions: 6.4 x 1.3 x 9.3 inches

Shipping Weight: 1.7 pounds (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #3,863,775 in Books (See Top 100 in Books) #97 in [Books > Science & Math > Physics > Entropy](#) #7598 in [Books > Textbooks > Science & Mathematics > Mathematics > Statistics](#) #11446 in [Books > Science & Math > Mathematics > Applied > Probability & Statistics](#)

Customer Reviews

There are a number of measures of divergence between distributions. Describing them properly requires a very mathematically well-written book, which the author here provides … This book is a fine course text, and is beautifully produced. There are about four hundred references.

Recommended. -ISI Short Book Reviews

[Download to continue reading...](#)

Statistical Inference Based on Divergence Measures (Statistics: A Series of Textbooks and Monographs) All of Statistics: A Concise Course in Statistical Inference (Springer Texts in Statistics) The Elements of Statistical Learning: Data Mining, Inference, and Prediction, Second Edition (Springer Series in Statistics) Statistics for People Who (Think They) Hate Statistics (Salkind, Statistics for People Who(Think They Hate Statistics(Without CD)) Drug Safety Assessment in Clinical Trials (Statistics: A Series of Textbooks and Monographs) An Introduction to Probability and Statistical Inference, Second Edition Unifying Political Methodology: The Likelihood Theory of Statistical Inference Causal Inference for Statistics, Social, and Biomedical Sciences: An Introduction History of Surgery in the United States, 1775-1900: Textbooks, Monographs, and Treatises (Norman Bibliography Series) Number Theory Through Inquiry (Maa Textbooks) (Mathematical Association of America Textbooks) Correlations and Entropy in Classical Statistical Mechanics (International series of monographs in natural philosophy) (English and French Edition) Regression Methods in Biostatistics: Linear, Logistic, Survival, and Repeated Measures Models (Statistics for Biology and Health) Fundamental Algebraic Geometry (Mathematical Surveys and Monographs) (Mathematical Surveys and Monographs Series (Sep.Title P) The Great Divergence: America's Growing Inequality Crisis and What We Can Do about It The Great Divergence: China, Europe, and the Making of the Modern World Economy. Trading Forex with Divergence on MT4 (Forex, Forex Trading, Forex Trading Method, Trading Strategies, Trade Divergences, Currency Trading Book 2) The Long Divergence: How Islamic Law Held Back the Middle East Analytics: Business Intelligence, Algorithms and Statistical Analysis (Predictive Analytics, Data Visualization, Data Analytics, Business Analytics, Decision Analysis, Big Data, Statistical Analysis) Algebraic Geometry and Statistical Learning Theory (Cambridge Monographs on Applied and Computational Mathematics) Statistical Methods for the Information Professional: A Practical, Painless Approach to Understanding, Using and Interpreting Statistics (Asist Monograph Series)

Contact Us

DMCA

Privacy

FAQ & Help