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Probability Approximation Via the Poisson Clumping Heuristic, 1989 Normal Approximation by Stein's Method Louis H.Y. Chen, Larry Goldstein, Qi-Man Shao, 2010-10-13 Since its introduction in 1972 Stein's method has offered a completely novel way of evaluating the quality of normal approximations Through its characterizing equation approach it is able to provide approximation error bounds in a wide variety of situations even in the presence of complicated dependence Use of the method thus opens the door to the analysis of random phenomena arising in areas including statistics physics and molecular biology Though Stein's method for normal approximation is now mature the literature has so far lacked a complete self contained treatment This volume contains thorough coverage of the method's fundamentals includes a large number of

recent developments in both theory and applications and will help accelerate the appreciation understanding and use of Stein's method by providing the reader with the tools needed to apply it in new situations It addresses researchers as well as graduate students in Probability Statistics and Combinatorics

Recent Advances in Applied Probability

Ricardo Baeza-Yates, Joseph Glaz, Henryk Gzyl, Jürg Hüsler, José Luis Palacios, 2006-02-28 Applied probability is a broad research area that is of interest to scientists in diverse disciplines in science and technology including anthropology biology communication theory economics epidemiology finance geography linguistics medicine meteorology operations research psychology quality control sociology and statistics Recent Advances in Applied Probability is a collection of survey articles that bring together the work of leading researchers in applied probability to present current research advances in this important area This volume will be of interest to graduate students and researchers whose research is closely connected to probability modelling and their applications It is suitable for one semester graduate level research seminar in applied probability

An Introduction to Stein's Method A. D. Barbour, Louis Hsiao Yun Chen, 2005 A common theme in probability theory is the approximation of complicated probability distributions by simpler ones the central limit theorem being a classical example Stein's method is a tool which makes this possible in a wide variety of situations Traditional approaches for example using Fourier analysis become awkward to carry through in situations in which dependence plays an important part whereas Stein's method can often still be applied to great effect In addition the method delivers estimates for the error in the approximation and not just a proof of convergence Nor is there in principle any restriction on the distribution to be approximated it can equally well be normal or Poisson or that of the whole path of a random process though the techniques have so far been worked out in much more detail for the classical approximation theorems This volume of lecture notes provides a detailed introduction to the theory and application of Stein's method in a form suitable for graduate students who want to acquaint themselves with the method It includes chapters treating normal Poisson and compound Poisson approximation

approximation by Poisson processes and approximation by an arbitrary distribution written by experts in the different fields The lectures take the reader from the very basics of Stein's method to the limits of current knowledge

Scan Statistics and Applications

Joseph Glaz, N. Balakrishnan, 2012-12-06 The study of scan statistics and their applications to many different scientific and engineering problems have received considerable attention in the literature recently In addition to challenging theoretical problems the area of scan statistics has also found exciting applications in diverse disciplines such as archaeology astronomy epidemiology geography material science molecular biology reconnaissance reliability and quality control sociology and telecommunication This will be clearly evident when one goes through this volume In this volume we have brought together a collection of experts working in this area of research in order to review some of the developments that have taken place over the years and also to present their new works and point out some open problems With this in mind we selected authors for this volume with some having theoretical interests and others being primarily concerned with

applications of scan statistics Our sincere hope is that this volume will thus provide a comprehensive survey of all the developments in this area of research and hence will serve as a valuable source as well as reference for theoreticians and applied researchers Graduate students interested in this area will find this volume to be particularly useful as it points out many open challenging problems that they could pursue This volume will also be appropriate for teaching a graduate level special course on this topic

Laws of Small Numbers: Extremes and Rare Events Michael Falk, Jürg Hüsler, Rolf-Dieter Reiss, 2010-10-07 Since the publication of the first edition of this seminar book in 1994 the theory and applications of extremes and rare events have enjoyed an enormous and still increasing interest The intention of the book is to give a mathematically oriented development of the theory of rare events underlying various applications This characteristic of the book was strengthened in the second edition by incorporating various new results In this third edition the dramatic change of focus of extreme value theory has been taken into account from concentrating on maxima of observations it has shifted to large observations defined as exceedances over high thresholds One emphasis of the present third edition lies on multivariate generalized Pareto distributions their representations properties such as their peaks over threshold stability simulation testing and estimation Reviews of the 2nd edition In brief it is clear that this will surely be a valuable resource for anyone involved in or seeking to master the more mathematical features of this field David Stirzaker Bulletin of the London Mathematical Society Laws of Small Numbers can be highly recommended to everyone who is looking for a smooth introduction to Poisson approximations in EVT and other fields of probability theory and statistics In particular it offers an interesting view on multivariate EVT and on EVT for non iid observations which is not presented in a similar way in any other textbook Holger Drees *Metrika* Improving Poisson Approximations and Bounds Erol A. Peköz, 1995 **Studies in Applied Probability** Lajos Takács, 1994 *Journal of Applied Probability*, 2003 **Deutsche Nationalbibliographie und Bibliographie des im Ausland erschienenen deutschsprachigen Schrifttums**, 1989 **The Annals of Applied Probability**, 1993 *Grundlagenanalyse der Pädagogik als strenge praktische Wissenschaft* Lutz-Michael Alisch, 1995 **Deutsche Nationalbibliographie und Bibliographie des im Ausland erschienenen deutschsprachigen Schrifttums**, 1989 **Algorithms and Data Structures**, 1989 **Technical Program, Conference Record**, 1995 **Conference Record**, 1995 ICC '95 Seattle, 1995 **Proceedings of the Fifth Annual International Conference on Computational Biology** Thomas Lengauer, RECOMB01: The Fifth Annual International Conference on Computational Molecular Biology, 2001

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