Springer Series in Statistics

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

Multiscale Modeling

A Bayesian Perspective



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Multiscale Modeling A Bayesian Perspective:

Multiscale Modeling Marco A.R. Ferreira, Herbert K.H. Lee, 2007-07-27 This highly useful book contains methodology for the analysis of data that arise from multiscale processes It 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 These methods can handle different amounts of prior knowledge at different **Modeling Spatio-Temporal Data** Marco A. R. Ferreira, 2024-11-29 Several important scales as often occurs in practice 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 **Time Series** Raguel 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 Wavelet Methods in Statistics with R Guy Nason, 2010-07-25 This book contains information on how to tackle many important problems using a multiscale statistical approach It focuses on how to use multiscale methods and discusses methodological and applied considerations Hyperbolic Problems: Theory, Numerics, Applications. Volume II Carlos Parés, Manuel J. Castro, Tomás Morales de Luna, María Luz Muñoz-Ruiz, 2024-06-05 The present volume contains a selection of papers from the XVIII International Conference on Hyperbolic Problems Theory Numerics and Applications HYP2022 which was held on June 20 24 2022 in M laga Spain The goal of this series of conferences is to bring together scientists with interests in the theoretical applied and computational aspects of hyperbolic partial differential equations systems of hyperbolic conservation laws wave equations etc and of related mathematical models The chapters in this volume correspond to selected contributions related to numerical aspects and Journal of the American Statistical Association ,2009 Decision Theory Giovanni Parmigiani, Lurdes applications 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

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