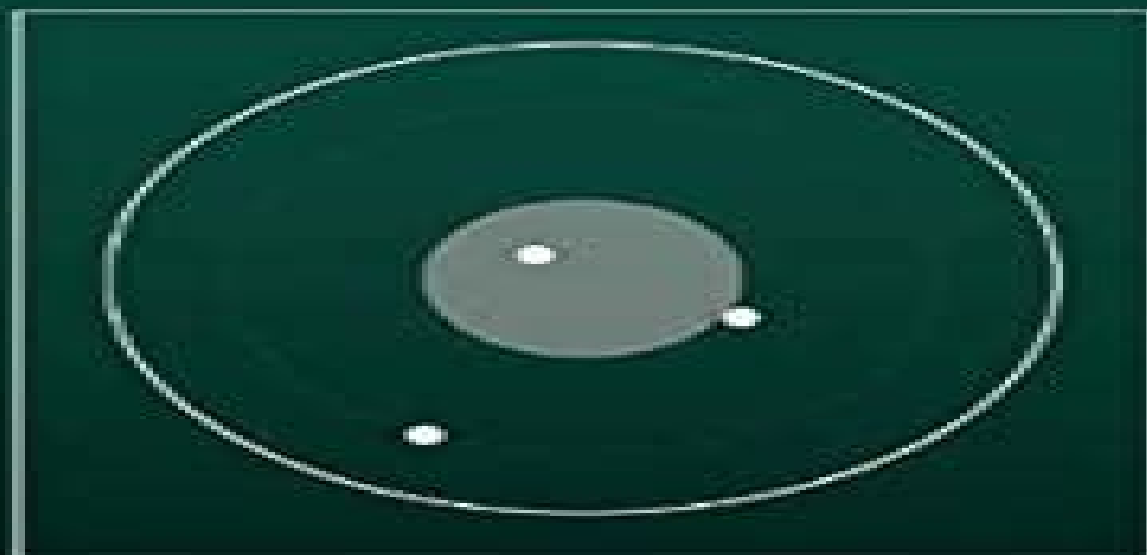


Perfect Simulation



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Statistical Inference and Simulation for Spatial Point Processes Jesper Moller, Rasmus Plenge Waagepetersen, 2003-09-25
Spatial point processes play a fundamental role in spatial statistics and today they are an active area of research with many new applications. Although other published works address different aspects of spatial point processes, most of the classical literature deals only with nonparametric methods and a thorough treatment of the theory and applications of simulation-based inference is difficult to find. Written by researchers at the top of the field, this book collects and unifies recent theoretical advances and examples of applications. The authors examine Markov chain Monte Carlo algorithms and explore one of the most important recent developments in MCMC: perfect simulation procedures. **Markov Chain Monte Carlo** W. S. Kendall, Faming Liang, 2005
Markov Chain Monte Carlo MCMC originated in statistical physics but has spilled over into various application areas, leading to a corresponding variety of techniques and methods. That variety stimulates new ideas and developments from many different places, and there is much to be gained from cross-fertilization. This book presents five expository essays by leaders in the field, drawing from perspectives in physics, statistics, and genetics, and showing how different aspects of MCMC come to the fore in different contexts. The essays derive from tutorial lectures at an interdisciplinary program at the Institute for Mathematical Sciences, Singapore, which exploited the exciting ways in which MCMC spreads across different disciplines. *Hierarchical Modeling and Analysis for Spatial Data* Sudipto Banerjee, Alan E. Gelfand, Bradley P. Carlin, 2025-09-23
Hierarchical Modeling and Analysis for Spatial Data, Third Edition, is the latest edition of this popular and authoritative text on Bayesian modeling and inference for spatial and spatio-temporal data. The text presents a comprehensive and up-to-date treatment of hierarchical and multilevel modeling for spatial and spatio-temporal data within a Bayesian framework. Over the past decade, since the second edition, spatial statistics has evolved significantly, driven by an explosion in data availability and advances in Bayesian computation. This edition reflects those changes, introducing new methods, expanded applications, and enhanced computational resources to support researchers and practitioners across disciplines, including environmental science, ecology, and public health. Key features of the third edition: A dedicated chapter on the state of the art Bayesian modeling of large spatial and spatio-temporal datasets. Two new chapters on spatial point pattern analysis, covering both foundational and Bayesian perspectives. A new chapter on spatial data fusion, integrating diverse spatial data sources from different probabilistic mechanisms. An accessible introduction to GPS mapping, geodesic distances, and mathematical cartography. An expanded special topics chapter, including spatial challenges with finite population modeling and spatial directional data. A thoroughly revised chapter on Bayesian inference, featuring an updated review of modern computational techniques. A dedicated GitHub repository providing R programs and solutions to selected exercises, ensuring continued access to evolving software developments. With refreshed content throughout, this edition serves as an essential reference for statisticians, data scientists, and researchers working with spatial data. Graduate students

and professionals seeking a deep understanding of Bayesian spatial modeling will find this volume an invaluable resource for both theory and practice

Monte Carlo and Quasi-Monte Carlo Methods Art B. Owen, Peter W. Glynn, 2018-07-03 This book presents the refereed proceedings of the Twelfth International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing that was held at Stanford University California in August 2016 These biennial conferences are major events for Monte Carlo and quasi Monte Carlo researchers The proceedings include articles based on invited lectures as well as carefully selected contributed papers on all theoretical aspects and applications of Monte Carlo and quasi Monte Carlo methods Offering information on the latest developments in these very active areas this book is an excellent reference resource for theoreticians and practitioners interested in solving high dimensional computational problems arising in particular in finance statistics computer graphics and the solution of PDEs

Probabilistic Foundations of Statistical Network Analysis Harry Crane, 2018-04-17 Probabilistic Foundations of Statistical Network Analysis presents a fresh and insightful perspective on the fundamental tenets and major challenges of modern network analysis Its lucid exposition provides necessary background for understanding the essential ideas behind exchangeable and dynamic network models network sampling and network statistics such as sparsity and power law all of which play a central role in contemporary data science and machine learning applications The book rewards readers with a clear and intuitive understanding of the subtle interplay between basic principles of statistical inference empirical properties of network data and technical concepts from probability theory Its mathematically rigorous yet non technical exposition makes the book accessible to professional data scientists statisticians and computer scientists as well as practitioners and researchers in substantive fields Newcomers and non quantitative researchers will find its conceptual approach invaluable for developing intuition about technical ideas from statistics and probability while experts and graduate students will find the book a handy reference for a wide range of new topics including edge exchangeability relative exchangeability graphon and graphex models and graph valued Levy process and rewiring models for dynamic networks The author's incisive commentary supplements these core concepts challenging the reader to push beyond the current limitations of this emerging discipline With an approachable exposition and more than 50 open research problems and exercises with solutions this book is ideal for advanced undergraduate and graduate students interested in modern network analysis data science machine learning and statistics

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Nonparametric Models for Longitudinal Data with Implementations in R presents a comprehensive summary of major advances in nonparametric models and smoothing methods with longitudinal data It covers methods theories and applications that are particularly useful for biomedical studies in the era of big data and precision medicine It also provides flexible tools to describe the temporal trends covariate effects and correlation structures of repeated measurements in longitudinal data This book is intended for graduate students in statistics data scientists and statisticians in biomedical sciences and public health As experts in this area the authors present extensive materials that are balanced between theoretical and practical topics The statistical applications in real life examples lead into meaningful interpretations and inferences Features Provides an overview of parametric and semiparametric methods Shows smoothing methods for unstructured nonparametric models Covers structured nonparametric models with time varying coefficients Discusses nonparametric shared parameter and mixed effects models Presents nonparametric models for conditional distributions and functionals Illustrates implementations using R software packages Includes datasets and code in the authors website Contains asymptotic results and theoretical derivations Bayesian Methods Jeff Gill,2014-12-11 An Update of the Most Popular Graduate Level Introductions to Bayesian Statistics for Social Scientists Now that Bayesian modeling has become standard MCMC is well understood and trusted and computing power continues to increase Bayesian Methods A Social and Behavioral Sciences Approach Third Edition focuses more on implementation details of th **Bayesian Theory and Applications** Paul Damien,Petros Dellaportas,Nicholas G. Polson,David A. Stephens,2013-01-24 This volume guides the reader along a statistical journey that begins with the basic structure of Bayesian theory and then provides details on most of the past and present advances in this field *Stochastic Analysis for Poisson Point Processes* Giovanni Peccati,Matthias Reitzner,2016-07-07 Stochastic geometry is the branch of mathematics that studies geometric structures associated with random configurations such as random graphs tilings and mosaics Due to its close ties with stereology and spatial statistics the results in this area are relevant for a large number of important applications e g to the mathematical modeling and statistical analysis of telecommunication networks geostatistics and image analysis In recent years due mainly to the impetus of the authors and their collaborators a powerful connection has been established between stochastic geometry and the Malliavin calculus of variations which is a collection of probabilistic techniques based on the properties of infinite dimensional differential operators This has led in particular to the discovery of a large number of new quantitative limit theorems for high dimensional geometric objects This unique book presents an organic collection of authoritative surveys

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