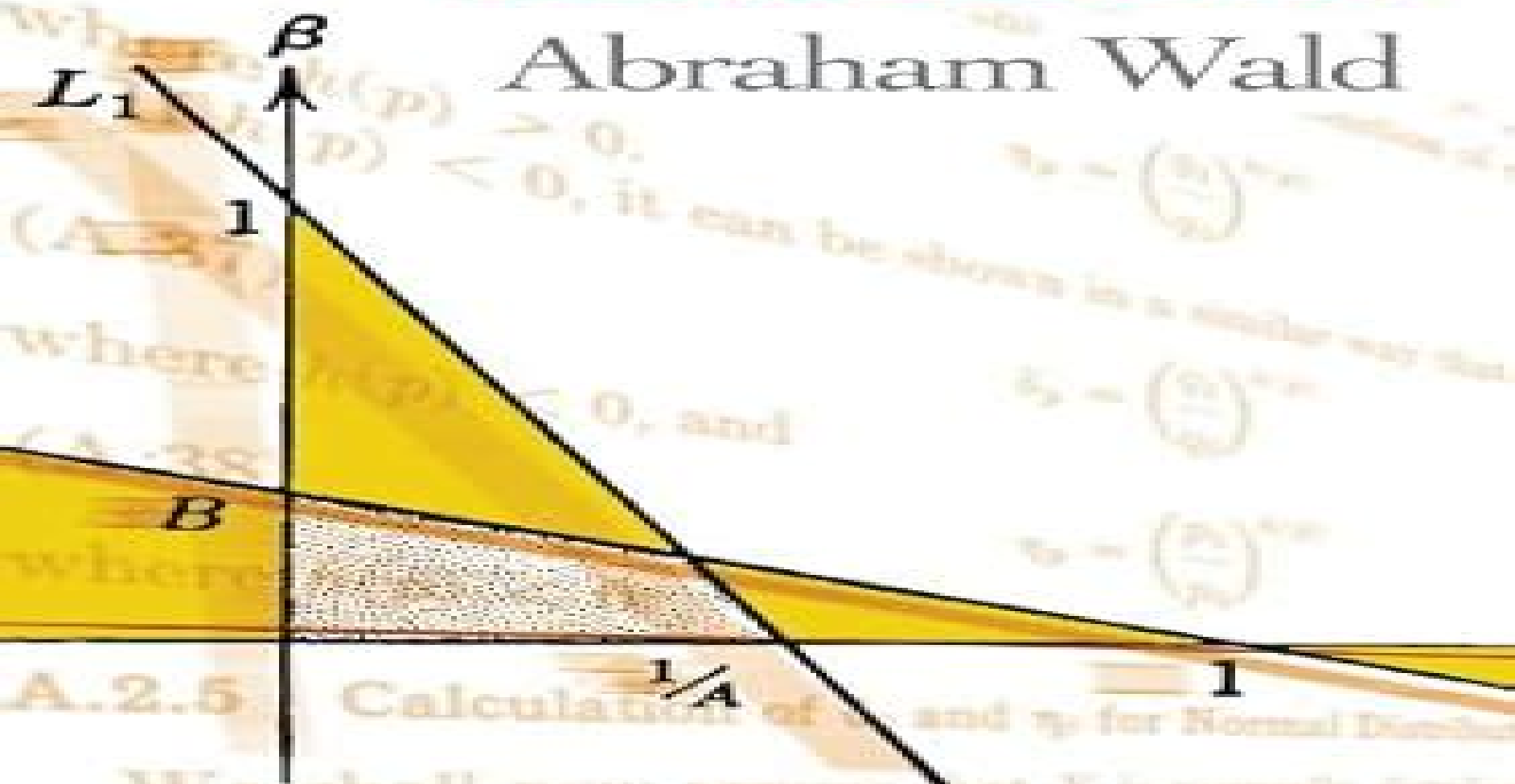


SEQUENTIAL ANALYSIS

Abraham Wald



Sequential Analysis Abraham Wald

Samuel Kotz, Norman L. Johnson



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Sequential Analysis Abraham Wald, 1947 Part I General theory 1 Elements of the current theory of testing statistical hypotheses 2 Sequential test of a statistical hypothesis general discussion 3 The sequential probability ratio test for testing a simple hypothesis H_0 against a single alternative H_1 4 Outline of a theory of sequential tests of simple and composite hypotheses against a set of alternatives Part II Application of the general theory to special cases 5 Testing the mean of a binomial distribution acceptance inspection of a lot where each unit is classified into one of two categories 6 Testing the difference between the means of two binomial distributions double dichotomies 7 Testing that the mean of a normal distribution with known standard deviation falls short of a given value 8 Testing that the standard deviation of a normal distribution does not exceed a given value 9 Testing that the mean of a normal distribution with known variance is equal to a specified value Part III The problem of multi valued decisions and estimation 10 The choice of a hypothesis from a set of mutually exclusive hypotheses multi valued decision 11 The problem of sequential estimation [An Annotated Timeline of Operations Research](#) Saul I. Gass, Arjang A. Assad, 2007-02-15 An Annotated Timeline of Operations Research An Informal History recounts the evolution of Operations Research OR as a new science the science of decision making Arising from the urgent operational issues of World War II the philosophy and methodology of OR has permeated the resolution of decision problems in business industry and government The Timeline chronicles the history of OR in the form of self contained expository entries Each entry presents a concise explanation of the events and people under discussion and provides key sources where further relevant information can be obtained In addition books and papers that have influenced the development of OR or helped to educate the first generations of OR academics and practitioners are cited throughout the book Starting in 1564 with seminal ideas that form the precursors of OR the Timeline traces the key ideas and events of OR through 2004 The Timeline should interest anyone involved in OR researchers practitioners academics and especially students who wish to learn how OR came into being Further the scope and expository style of the Timeline should make it of value to the general reader interested in the development of science and technology in the last half of the twentieth century

The Logic of Adaptive Sequential Experimentation in Policy Design Haipeng Xing, Xiaobo Zhang, 2013-06-26 Inspired by the wide adoption of rigorous randomized controlled trials RCTs in medical research economists and other social scientists have increasingly used RCTs in their research As researchers pick up projects amenable to the RCT methodology they likely leave out important questions to which RCTs cannot be directly applied As a result RCTs have been criticized for the proclivity of addressing trivial questions As a matter of fact in medical research RCTs are an integral part of adaptive sequential experiment design a few steps must be taken to screen out drugs that have toxins and strong side effects before running any RCTs on humans In this paper we argue that economists can learn a great deal from the design principles implemented in medical research We develop a theoretical model to show the logic of adaptive sequential experiment design

in the presence of uncertainty over negative effects and discuss how to choose samples in a population to minimize the experiment cost We also point out the applications of our proposed framework in the economic domain such as economic reforms and new product design Time Series and Statistics John Eatwell, Murray Milgate, Peter Newman, 1990-07-23 This is an excerpt from the 4 volume dictionary of economics a reference book which aims to define the subject of economics today 1300 subject entries in the complete work cover the broad themes of economic theory This extract concentrates on time series and statistics *Statistical Quality Control Methods* Irving W. Burr, 2018-05-04 This book focuses on statistical methods useful in quality control emphasizing on data analysis and decision making These techniques are also of great use in areas such as laboratory analyses and research The problems and examples presented are from actual cases encountered in the industry **Breakthroughs in Statistics** Samuel Kotz, Norman L. Johnson, 2012-12-06 This is a two volume collection of seminal papers in the statistical sciences written during the past 100 years These papers have each had an outstanding influence on the development of statistical theory and practice over the last century Each paper is preceded by an introduction written by an authority in the field providing background information and assessing its influence Readers will enjoy a fresh outlook on now well established features of statistical techniques and philosophy by becoming acquainted with the ways they have been developed It is hoped that some readers will be stimulated to study some of the references provided in the Introductions and also in the papers themselves and so attain a deeper background knowledge of the basis of their work The Collected Works of Wassily Hoeffding Wassily Hoeffding, 2012-12-06 It has been a rare privilege to assemble this volume of Wassily Hoeffding s Collected Works Wassily was variously a teacher supervisor and colleague to us and his work has had a profound influence on our own Yet this would not be sufficient reason to publish his collected works The additional and overwhelmingly compelling justification comes from the fundamental nature of his contributions to Statistics and Probability Not only were his ideas original and far reaching in their implications Wassily developed them so completely and elegantly in his papers that they are still cited as prime references up to half a century later However three of his earliest papers are cited rarely if ever These include material from his doctoral dissertation They were written in German and two of them were published in relatively obscure series Rather than reprint the original articles we have chosen to have them translated into English These translations appear in this book making Wassily s earliest research available to a wide audience for the first time All other articles including those of his contributions to Mathematical Reviews which go beyond a simple reporting of contents of articles have been reproduced as they appeared together with annotations and corrections made by Wassily on some private copies of his papers Preceding these articles are three review papers which discuss the impact of his work in some of the areas where he made major contributions **Companion Encyclopedia of the History and Philosophy of the Mathematical Sciences** I. Grattan-Guinness, 2003 The second book of a two volume encyclopaedia which makes the vast and varied history of mathematics available in a reasonably compact format The book offers in depth

accounts of the principal areas of activity up to the 1930s and touches on related topics including ethnomathematics

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Colossus B. Jack Copeland, 2010-03-18 With an introductory essay on cryptography and the history of code breaking by Simon Singh this book reveals the workings of Colossus and the extraordinary staff at Bletchley Park through personal accounts by those who lived and worked with the computer

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