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

Multiscale Modeling

A Bayesian Perspective



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Multiscale Modeling A Bayesian Perspective Springer Series In Statistics

Anthony O' Hagan, Mike West



Multiscale Modeling A Bayesian Perspective Springer Series In Statistics:

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 scales as often occurs in practice. *The Oxford Handbook of Applied Bayesian Analysis* Anthony O' Hagan, Mike West, 2010-03-18 Bayesian analysis has developed rapidly in applications in the last two decades and research in Bayesian methods remains dynamic and fast growing. Dramatic advances in modelling concepts and computational technologies now enable routine application of Bayesian analysis using increasingly realistic stochastic models and this drives the adoption of Bayesian approaches in many areas of science, technology, commerce and industry. This Handbook explores contemporary Bayesian analysis across a variety of application areas. Chapters written by leading exponents of applied Bayesian analysis showcase the scientific ease and natural application of Bayesian modelling and present solutions to real, engaging, societally important and demanding problems. The chapters are grouped into five general areas: Biomedical, Industry, Economics, Environment, Policy, Political and Natural Engineering Sciences, and Appendix material in each touches on key concepts, models and techniques of the chapter that are also of broader pedagogic and applied interest. **Modeling Spatio-Temporal Data** Marco A. R. Ferreira, 2024-11-29 Several important 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 Raquel 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

Statistical Learning from a Regression Perspective Richard A. Berk,2008-06-14 Statistical Learning from a Regression Perspective considers statistical learning applications when interest centers on the conditional distribution of the response variable given a set of predictors and when it is important to characterize how the predictors are related to the response As a first approximation this is can be seen as an extension of nonparametric regression Among the statistical learning procedures examined are bagging random forests boosting and support vector machines Response variables may be quantitative or categorical Real applications are emphasized especially those with practical implications One important theme is the need to explicitly take into account asymmetric costs in the fitting process For example in some situations false positives may be far less costly than false negatives Another important theme is to not automatically cede modeling decisions to a fitting algorithm In many settings subject matter knowledge should trump formal fitting criteria Yet another important

theme is to appreciate the limitation of one's data and not apply statistical learning procedures that require more than the data can provide. The material is written for graduate students in the social and life sciences and for researchers who want to apply statistical learning procedures to scientific and policy problems. Intuitive explanations and visual representations are prominent. All of the analyses included are done in R.

Statistics for Spatio-Temporal Data Noel Cressie, Christopher K. Wikle, 2015-11-02 Winner of the 2013 DeGroot Prize A state of the art presentation of spatio-temporal processes bridging classic ideas with modern hierarchical statistical modeling concepts and the latest computational methods. Noel Cressie and Christopher K. Wikle are also winners of the 2011 PROSE Award in the Mathematics category for the book *Statistics for Spatio-Temporal Data* 2011 published by John Wiley and Sons. The PROSE awards for Professional and Scholarly Excellence are given by the Association of American Publishers, the national trade association of the US book publishing industry. *Statistics for Spatio-Temporal Data* has now been reprinted with small corrections to the text and the bibliography. The overall content and pagination of the new printing remains the same; the difference comes in the form of corrections to typographical errors, editing of incomplete and missing references, and some updated spatio-temporal interpretations. From understanding environmental processes and climate trends to developing new technologies for mapping public health data and the spread of invasive species, there is a high demand for statistical analyses of data that take spatial, temporal, and spatio-temporal information into account. *Statistics for Spatio-Temporal Data* presents a systematic approach to key quantitative techniques that incorporate the latest advances in statistical computing as well as hierarchical, particularly Bayesian, statistical modeling with an emphasis on dynamical spatio-temporal models. Cressie and Wikle supply a unique presentation that incorporates ideas from the areas of time series and spatial statistics as well as stochastic processes. Beginning with separate treatments of temporal data and spatial data, the book combines these concepts to discuss spatio-temporal statistical methods for understanding complex processes. Topics of coverage include: Exploratory methods for spatio-temporal data including visualization, spectral analysis, empirical orthogonal function analysis, and LISAs; Spatio-temporal covariance functions; spatio-temporal kriging and time series of spatial processes; Development of hierarchical dynamical spatio-temporal models; DSTMs with discussion of linear and nonlinear DSTMs and computational algorithms for their implementation; Quantifying and exploring spatio-temporal variability in scientific applications including case studies based on real-world environmental data. Throughout the book, interesting applications demonstrate the relevance of the presented concepts. Vivid, full-color graphics emphasize the visual nature of the topic, and a related FTP site contains supplementary material. *Statistics for Spatio-Temporal Data* is an excellent book for a graduate-level course on spatio-temporal statistics. It is also a valuable reference for researchers and practitioners in the fields of applied mathematics, engineering, and the environmental and health sciences.

Information Criteria and Statistical Modeling Sadanori Konishi, Genshiro Kitagawa, 2008 Statistical modeling is a critical tool in scientific research. This book provides comprehensive explanations of the concepts and

philosophy of statistical modeling together with a wide range of practical and numerical examples The authors expect this work to be of great value not just to statisticians but also to researchers and practitioners in various fields of research such as information science computer science engineering bioinformatics economics marketing and environmental science It s a crucial area of study as statistical models are used to understand phenomena with uncertainty and to determine the structure of complex systems They re also used to control such systems as well as to make reliable predictions in various natural and social science fields

Simulation and Inference for Stochastic Differential Equations Stefano M. Iacus, 2009-04-27 This book covers a highly relevant and timely topic that is of wide interest especially in finance engineering and computational biology The introductory material on simulation and stochastic differential equation is very accessible and will prove popular with many readers While there are several recent texts available that cover stochastic differential equations the concentration here on inference makes this book stand out No other direct competitors are known to date With an emphasis on the practical implementation of the simulation and estimation methods presented the text will be useful to practitioners and students with minimal mathematical background What s more because of the many R programs the information here is appropriate for many mathematically well educated practitioners too

Handbook of Markov Chain Monte Carlo Steve Brooks, Andrew Gelman, Galin Jones, Xiao-Li Meng, 2011-05-10 Since their popularization in the 1990s Markov chain Monte Carlo MCMC methods have revolutionized statistical computing and have had an especially profound impact on the practice of Bayesian statistics Furthermore MCMC methods have enabled the development and use of intricate models in an astonishing array of disciplines as diverse as fisherie

Unveiling the Power of Verbal Artistry: An Emotional Sojourn through **Multiscale Modeling A Bayesian Perspective Springer Series In Statistics**

In some sort of inundated with displays and the cacophony of instantaneous conversation, the profound energy and emotional resonance of verbal artistry frequently fade into obscurity, eclipsed by the regular assault of sound and distractions. Yet, set within the lyrical pages of **Multiscale Modeling A Bayesian Perspective Springer Series In Statistics**, a charming function of fictional splendor that pulses with organic thoughts, lies an wonderful journey waiting to be embarked upon. Penned by a virtuoso wordsmith, this enchanting opus instructions viewers on a mental odyssey, gently exposing the latent potential and profound impact stuck within the intricate web of language. Within the heart-wrenching expanse with this evocative evaluation, we shall embark upon an introspective exploration of the book is main subjects, dissect their captivating writing style, and immerse ourselves in the indelible impression it leaves upon the depths of readers souls.

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