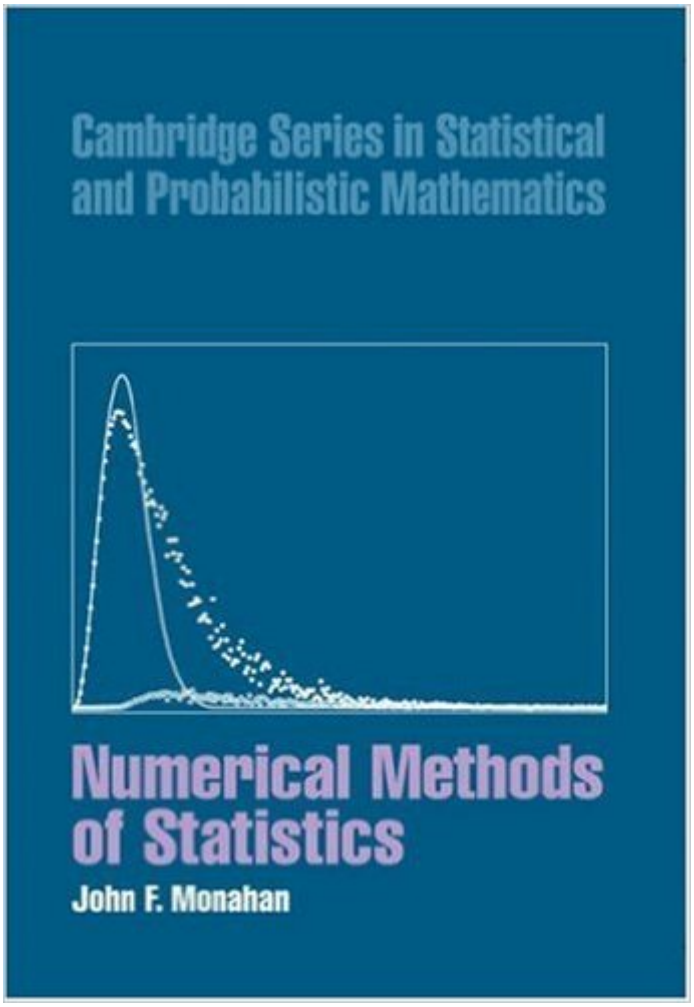
Numerical Methods Of Statistics (Cambridge Series In Statistical And Probabilistic Mathematics)



Synopsis

This book explains how computer software is designed to perform the tasks required for sophisticated statistical analysis. For statisticians, it examines the nitty-gritty computational problems behind statistical methods. For mathematicians and computer scientists, it looks at the application of mathematical tools to statistical problems. The first half of the book offers a basic background in numerical analysis that emphasizes issues important to statisticians. The next several chapters cover a broad array of statistical tools, such as maximum likelihood and nonlinear regression. The author also treats the application of numerical tools; numerical integration and random number generation are explained in a unified manner reflecting complementary views of Monte Carlo methods. The book concludes with an examination of sorting, FFT and the application of other "fast" algorithms to statistics. Each chapter contains exercises that range in difficulty as well as examples of the methods at work. Most of the examples are accompanied by demonstration code available from the author’s home page.

Book Information

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Customer Reviews

For those who wants to understand what programns like spss, statistica and minitab do. Its not trivial but for the midle level student its very usefull. All the examples are in fortram language what is bad for me... But in general Monahan writes in very clear way, special thing in this kind of book.

While this book may be appropriate for University level students, it is out-of date with respect to the coding languages used and the coding examples only make sense if you get the floppy that is supposed to come with the book and which did not come with the book I ordered. For me, this was a total waste of money. However, for a older grad student who knows Fortran this may be the ticket.

Probably a great reference for the right person. Unfortunately it did not provide the information I was seeking. If your reference need is obscure, it would be best to review the literature before making the purchase.

but at least this book makes it look so. many notations in the book come from nowhere and explained in nowhere, which practically makes it harder to follow what the author's trying to demonstrate. i mean come on, this is a textbook, which means nothing new, you just need to arrange things nicely, and make everything clear.

The first edition was reasonably useful. The second edition adds very few sections; 95% of pages are literally identical to those of the first edition. For so little there was no legitimate reason to produce a second edition. Since the revised code (R instead of Fortran) is not discussed in the text, posting it on the author's web site would have sufficed.

Biomedical Engineering ISO 3534-2:1993, Statistics - Vocabulary and symbols - Part 2: Statistical quality control Statistical Learning with Sparsity: The Lasso and Generalizations (Chapman & Hall/CRC Monographs on Statistics & Applied Probability) An Introduction to Statistical Learning: with Applications in R (Springer Texts in Statistics) Probabilistic Graphical Models: Principles and Techniques (Adaptive Computation and Machine Learning series) Machine Learning: A Probabilistic Perspective (Adaptive Computation and Machine Learning series)