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Gerald J. Bierman

S Programming William Venables,B.D. Ripley,2000-04-20 Written by the bestselling authors of Modern Applied Statistics with S-Plus, this book provides an in-depth guide to writing software in the S language under the commercial S-PLUS and the Open Source R systems. The book is geared to those with some knowledge of the S language who want to use it more effectively.

Optimal State Estimation Dan Simon,2006-06-19 A bottom-up approach that enables readers to master and apply the latest techniques in state estimation This book offers the best mathematical approaches to estimating the state of a general system. The author presents state estimation theory clearly and rigorously, providing the right amount of advanced material, recent research results, and references to enable the reader to apply state estimation techniques confidently across a variety of fields in science and engineering. While there are other textbooks that treat state estimation, this one offers special features and a unique perspective and pedagogical approach that speed learning: * Straightforward, bottom-up approach begins with basic concepts and then builds step by step to more advanced topics for a clear understanding of state estimation * Simple examples and problems that require only paper and pen to solve lead to an intuitive understanding of how theory works in practice * MATLAB(r)-based source code that corresponds to examples in the book, available on the author's Web site, enables readers to recreate results and experiment with other simulation setups and parameters Armed with a solid foundation in the basics, readers are presented with a careful treatment of advanced topics, including unscented filtering, high order nonlinear filtering, particle filtering, constrained state estimation, reduced order filtering, robust Kalman filtering, and mixed Kalman/H? filtering. Problems at the end of each chapter include both written exercises and computer exercises. Written exercises focus on improving the reader's understanding of theory and key concepts, whereas computer exercises help readers apply theory to problems similar to ones they are likely to encounter in industry. With its expert blend of theory and practice, coupled with its presentation of recent research results, Optimal State Estimation is strongly recommended for undergraduate and graduate-level courses in optimal control and state estimation theory. It also serves as a reference for engineers and science professionals across a wide array of industries.

Time Series Models Andrew C. Harvey,1993 A companion volume to The Econometric Analysis of Time series, this book focuses on the estimation, testing and specification of dynamic models which are not based on any behavioural theory. It covers univariate and multivariate time series and emphasizes autoregressive moving-average processes.

Introductory Time Series with R Paul S.P. Cowpertwait,Andrew V. Metcalfe,2009-05-28 This book gives you a step-by-step introduction to analysing time series using the open source software R. Each time series model is motivated with practical applications, and is defined in mathematical notation. Once the model has been introduced it is used to generate synthetic data, using R code, and these generated data are then used to estimate its parameters. This sequence enhances understanding of both the time series model and the R function used to fit the model to data. Finally, the model is used to analyse observed data taken from a practical application. By using R, the whole procedure can be reproduced by the reader. All the data sets used in the book are available on the website http://staff.elena.aut.ac.nz/Paul-Cowpertwait/ts/. The book is written for undergraduate students of mathematics, economics, business and finance, geography, engineering and related disciplines, and postgraduate students who may need to analyse time series as part of their taught programme or their research.

Optimal Filtering Brian D. O. Anderson,John B. Moore,2012-05-23 Graduate-level text extends studies of signal processing, particularly regarding communication systems and digital filtering theory. Topics include filtering, linear systems, and estimation; discrete-time Kalman filter; time-invariant filters; more. 1979 edition.

Dynamic Linear Models with R Giovanni Petris,Sonia Petrone,Patrizia Campagnoli,2009-06-12 State space models have gained tremendous popularity in recent years in as disparate fields as engineering, economics, genetics and ecology. After a detailed introduction to general state space models, this book focuses on dynamic linear models, emphasizing their Bayesian analysis. Whenever possible it is shown how to compute estimates and forecasts in closed form; for more complex models, simulation techniques are used. A final chapter covers modern sequential Monte Carlo algorithms. The book illustrates all the fundamental steps needed to use dynamic linear models in practice, using R. Many detailed examples based on real data sets are provided to show how to set up a specific model, estimate its parameters, and use it for forecasting. All the code used in the book is available online. No prior knowledge of Bayesian statistics or time series analysis is required, although familiarity with basic statistics and R is assumed.

Time Series Analysis by State Space Methods James Durbin,Siem Jan Koopman,2001-06-21 State space time series analysis emerged in the 1960s in engineering, but its applications have spread to other fields. Durbin (statistics, London School of Economics and Political Science) and Koopman (econometrics, Free U., Amsterdam) extol the virtues of such models over the main analytical system currently used for time series data, Box-Jenkins' ARIMA. What distinguishes state space time models is that they separately model components such as trend, seasonal, regression elements and disturbance terms. Part I focuses on traditional and new techniques based on the linear Gaussian model. Part II presents new material extending the state space model to non-Gaussian observations. c. Book News Inc.

Factorization Methods for Discrete Sequential Estimation Gerald J. Bierman,2006-05-26 This estimation reference text thoroughly describes matrix factorization methods successfully employed by numerical analysts, familiarizing readers with the techniques that lead to efficient, economical, reliable, and flexible estimation algorithms. Topics include a review of least squares data processing and the Kalman filter algorithm; positive definite matrices, the Cholesky decomposition, and some of their applications; Householder orthogonal transformations; sequential square root data processing; mapping effects and process noise; biases and correlated process noise; and covariance analysis of effects due to mismodeled variables and incorrect filter a priori statistics. The concluding chapters explore SRIF error analysis of effects due to mismodeled variables and incorrect filter a priori statistics as well as square root information smoothing. Geared toward advanced undergraduates and graduate students, this pragmatically oriented and detailed presentation is also a useful reference, featuring numerous helpful appendixes throughout the text.

Modern Applied Statistics with S-PLUS William N. Venables,Brian D. Ripley,2013-11-11 A guide to using the power of S-PLUS to perform statistical analyses, providing both an introduction to the program and a course in modern statistical methods. Readers are assumed to have a basic grounding in statistics, thus the book is intended for would-be users, as well as students and researchers using statistics. Throughout, the emphasis is on presenting practical problems and full analyses of real data sets, with many of the methods discussed being modern approaches to topics such as linear and non-linear regression models, robust and smooth regression methods, survival analysis, multivariate analysis, tree-based methods, time series, spatial statistics, and classification. This second edition is intended for users of S-PLUS 3.3, or later, and covers both Windows and UNIX. It treats the recent developments in graphics and new statistical functionality, including bootstraping, mixed effects linear and non-linear models, factor analysis, and regression with autocorrelated errors. The authors have written several software libraries which enhance S-PLUS, and these, plus all the datasets used, are available on the Internet.

Kalman Filtering Mohinder S. Grewal,Angus P. Andrews,2015-02-02 The definitive textbook and professional reference on Kalman Filtering – fully updated, revised, and expanded This book contains the latest developments in the implementation and application of Kalman filtering. Authors Grewal and Andrews draw upon their decades of experience to offer an in-depth examination of

the subtleties, common pitfalls, and limitations of estimation theory as it applies to real-world situations. They present many illustrative examples including adaptations for nonlinear filtering, global navigation satellite systems, the error modeling of gyros and accelerometers, inertial navigation systems, and freeway traffic control. Kalman Filtering: Theory and Practice Using MATLAB, Fourth Edition is an ideal textbook in advanced undergraduate and beginning graduate courses in stochastic processes and Kalman filtering. It is also appropriate for self-instruction or review by practicing engineers and scientists who want to learn more about this important topic.

Forecasting, Structural Time Series Models and the Kalman Filter Andrew C. Harvey,1990 A synthesis of concepts and materials, that ordinarily appear separately in time series and econometrics literature, presents a comprehensive review of theoretical and applied concepts in modeling economic and social time series.

A Kalman Filter Primer Randall L. Eubank,2005-11-29 System state estimation in the presence of noise is critical for control systems, signal processing, and many other applications in a variety of fields. Developed decades ago, the Kalman filter remains an important, powerful tool for estimating the variables in a system in the presence of noise. However, when inundated with theory and vast notations, learning just how the Kalman filter works can be a daunting task. With its mathematically rigorous, "no frills" approach to the basic discrete-time Kalman filter, A Kalman Filter Primer builds a thorough understanding of the inner workings and basic concepts of Kalman filter recursions from first principles. Instead of the typical Bayesian perspective, the author develops the topic via least-squares and classical matrix methods using the Cholesky decomposition to distill the essence of the Kalman filter and reveal the motivations behind the choice of the initializing state vector. He supplies pseudo-code algorithms for the various recursions, enabling code development to implement the filter in practice. The book thoroughly studies the development of modern smoothing algorithms and methods for determining initial states, along with a comprehensive development of the "diffuse" Kalman filter. Using a tiered presentation that builds on simple discussions to more complex and thorough treatments, A Kalman Filter Primer is the perfect introduction to quickly and effectively using the Kalman filter in practice.

LAPACK Users' Guide E. Anderson,Z. Bai,C. Bischof,S. Blackford,J. Dongarra,J. Du Croz,A. Greenbaum,S. Hammarling,A. McKenney,D. Sorensen,1999-01-01 LAPACK is a library of numerical linear algebra subroutines designed for high performance on workstations, vector computers, and shared memory multiprocessors. Release 3.0 of LAPACK introduces new routines and extends the functionality of existing routines.

Programming with Data John M. Chambers,1998-06-19 Here is a thorough and authoritative guide to the latest version of the S language and its programming environment. Programming With Data describes a new and greatly extended version of S, written by the chief designer of the language itself. It is a guide to the complete programming process, starting from simple, interactive use, and continuing through ambitious software projects. The focus is on the needs of the programmer/user, with the aim of turning ideas into software, quickly and faithfully. The new version of S provides a powerful class/method structure, new techniques to deal with large objects, extended interfaces to other languages and files, object-based documentation compatible with HTML, and powerful new interactive programming techniques. This version of S underlies the S-Plus system, versions 5.0 and higher.

Time Series Analysis and Its Applications Robert H. Shumway,David S. Stoffer,2014-01-15

Statistical Models in S T.J. Hastie,2017-11-01 Statistical Models in S extends the S language to fit and analyze a variety of statistical models, including analysis of variance, generalized linear models, additive models, local regression, and tree-based models. The contributions of the ten authors-most of whom work in the statistics research department at AT&T Bell Laboratories-represent results of research in both the computational and statistical aspects of modeling data.

Introductory Statistics with R Peter Dalgaard,2008-06-27 This book provides an elementary-level introduction to R, targeting both non-statistician scientists in various fields and students of statistics. The main mode of presentation is via code examples with liberal commenting of the code and the output, from the computational as well as the statistical viewpoint. Brief sections introduce the statistical methods before they are used. A supplementary R package can be downloaded and contains the data sets. All examples are directly runnable and all graphics in the text are generated from the examples. The statistical methodology covered includes statistical standard distributions, one- and two-sample tests with continuous data, regression analysis, one-and two-way analysis of variance, regression analysis, analysis of tabular data, and sample size calculations. In addition, the last four chapters contain introductions to multiple linear regression analysis, linear models in general, logistic regression, and survival analysis.

Software for Data Analysis John Chambers,2008-06-14 John Chambers turns his attention to R, the enormously successful open-source system based on the S language. His book guides the reader through programming with R, beginning with simple interactive use and progressing by gradual stages, starting with simple functions. More advanced programming techniques can be added as needed, allowing users to grow into software contributors, benefiting their careers and the community. R packages provide a powerful mechanism for contributions to be organized and communicated. This is the only advanced programming book on R, written by the author of the S language from which R evolved.

Bayesian Forecasting and Dynamic Models Mike West,Jeff Harrison,2013-06-29 In this book we are concerned with Bayesian learning and forecast ing in dynamic environments. We describe the structure and theory of classes of dynamic models, and their uses in Bayesian forecasting. The principles, models and methods of Bayesian forecasting have been developed extensively during the last twenty years. This devel opment has involved thorough investigation of mathematical and sta tistical aspects of forecasting models and related techniques. With this has come experience with application in a variety of areas in commercial and industrial, scientific and socio-economic fields. In deed much of the technical development has been driven by the needs of forecasting practitioners. As a result, there now exists a relatively complete statistical and mathematical framework, although much of this is either not properly documented or not easily accessible. Our primary goals in writing this book have been to present our view of this approach to modelling and forecasting, and to provide a rea sonably complete text for advanced university students and research workers. The text is primarily intended for advanced undergraduate and postgraduate students in statistics and mathematics. In line with this objective we present thorough discussion of mathematical and statistical features of Bayesian analyses of dynamic models, with illustrations, examples and exercises in each Chapter.

Matrix Algebra James E. Gentle,

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