Statistical Models Based On Counting Processes Corrected 4th Printing

This volume, representing a compilation of authoritative reviews on a multitude of uses of statistics in epidemiology and medical statistics written by internationally renowned experts, is addressed to statisticians working in biomedical and epidemiological fields who use statistical and quantitative methods in their work. While the use of statistics in these fields has a long and rich history, explosive growth of science in general and clinical and epidemiological sciences in particular have gone through a see of change, spawning the development of new methods and innovative adaptations of standard methods. Since the literature is highly scattered, the Editors have undertaken this humble exercise to document a representative collection of topics of broad interest to diverse users. The volume spans a cross section of standard topics oriented toward users in the current evolving field, as well as special topics in much need which have more recent origins. This volume was prepared especially keeping the applied statisticians in mind, emphasizing applications-oriented methods and techniques, including references to appropriate software when relevant. · Contributors are internationally renowned experts in their respective areas · Addresses emerging statistical challenges in epidemiological, biomedical, and pharmaceutical research · Methods for assessing Biomarkers, analysis of competing risks · Clinical trials including sequential and group sequential, crossover designs, cluster randomized, and adaptive designs · Structural equations modelling and longitudinal data analysis

There have been major developments in the field of statistics over the last quarter century, spurred by the rapid advances in computing and data-measurement technologies. These developments have revolutionized the field and have greatly influenced research directions in theory and methodology. Increased computing power has spawned entirely new areas of research in computationally-intensive methods, allowing us to move away from narrowly applicable parametric techniques based on restrictive assumptions to much more flexible and realistic models and methods. These computational advances have also led to the extensive use of simulation and Monte Carlo techniques in statistical inference. All of these developments have, in turn, stimulated new research in theoretical statistics.This volume provides an up-to-date overview of recent advances in statistical modeling and inference. Written by renowned researchers from across the world, it discusses flexible models, semi-parametric methods and transformation models, nonparametric regression and mixture models, survival and reliability analysis, and re-sampling techniques. With its coverage of methodology and theory as well as applications, the book is an essential reference for researchers, graduate students, and practitioners.

Panel count data occur in studies that concern recurrent events, or event history studies, when study subjects are observed only at discrete time points. By recurrent events, we mean the event that can occur or happen multiple times or repeatedly. Examples of recurrent events include disease infections, hospitalizations in medical studies, warranty claims of automobiles or system break-downs in reliability studies. In fact, many other fields yield event history data too such as demographic studies, economic studies and social sciences. For the cases where the study subjects are

observed continuously, the resulting data are usually referred to as recurrent event data. This book collects and unifies statistical models and methods that have been developed for analyzing panel count data. It provides the first comprehensive coverage of the topic. The main focus is on methodology, but for the benefit of the reader, the applications of the methods to real data are also discussed along with numerical calculations. There exists a great deal of literature on the analysis of recurrent event data. This book fills the void in the literature on the analysis of panel count data. This book provides an up-to-date reference for scientists who are conducting research on the analysis of panel count data. It will also be instructional for those who need to analyze panel count data to answer substantive research questions. In addition, it can be used as a text for a graduate course in statistics or biostatistics that assumes a basic knowledge of probability and statistics.

Statistical Models Based on Counting ProcessesSpringer Science & Business Media 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 book is a selection of invited chapters, all of which deal with various aspects of mathematical and statistical models and methods in reliability. Written by renowned experts in the field of reliability, the contributions cover a wide range of applications, reflecting recent developments in areas such as survival analysis, aging, lifetime data analysis, artificial intelligence, medicine, carcinogenesis studies, nuclear power, financial modeling, aircraft engineering, quality control, and transportation. Mathematical and Statistical Models and Methods in Reliability is an excellent reference text for researchers and practitioners in applied probability and statistics, industrial statistics, engineering, medicine, finance, transportation, the oil and gas industry, and artificial intelligence.

Contributors thoroughly survey the most important statistical models used in empirical reserch in the social and behavioral sciences. Following a common format, each chapter introduces a model, illustrates the types of problems and data for which the model is best used, provides numerous examples that draw upon familiar models or procedures, and includes material on software that can be used to estimate the models studied. This handbook will aid researchers, methodologists, graduate students, and statisticians to understand and resolve common modeling problems.

Students in both social and natural sciences often seek regression methods to explain the frequency of events, such as visits to a doctor, auto accidents, or new patents awarded. This book, now in its second edition, provides the most comprehensive and up-to-date account of models and methods to interpret such data. The authors combine theory and practice to make sophisticated methods of analysis accessible to researchers and practitioners working with widely different types of data and software in areas such as applied statistics, econometrics, marketing, operations research, actuarial studies, demography, biostatistics and quantitative social sciences. The new material includes new theoretical topics, an updated and expanded treatment of cross-section models, coverage of bootstrap-based and simulation-based inference,

expanded treatment of time series, multivariate and panel data, expanded treatment of endogenous regressors, coverage of quantile count regression, and a new chapter on Bayesian methods.

Efforts to visualize multivariate densities necessarily involve the use of cross-sections, or, equivalently, conditional densities. This book focuses on distributions that are completely specified in terms of conditional densities. They are appropriately used in any modeling situation where conditional information is completely or partially available. All statistical researchers seeking more flexible models than those provided by classical models will find conditionally specified distributions of interest.

Praise for the First Edition "An indispensable addition to any serious collection on lifetimedata analysis and . . . a valuable contribution to the statisticalliterature. Highly recommended . . ." -Choice "This is an important book, which will appeal to statisticiansworking on survival analysis problems." -Biometrics "A thorough, unified treatment of statistical models and methodsused in the analysis of lifetime data . . . this is a highlycompetent and agreeable statistical textbook." -Statistics in Medicine The statistical analysis of lifetime or response time data is a keytool in engineering, medicine, and many other scientific andtechnological areas. This book provides a unified treatment of themodels and statistical methods used to analyze lifetime data. Equally useful as a reference for individuals interested in theanalysis of lifetime data and as a text for advanced students,Statistical Models and Methods for Lifetime Data, Second Editionprovides broad coverage of the area without concentrating on anysingle field of application. Extensive illustrations and examplesdrawn from engineering and the biomedical sciences provide readerswith a clear understanding of key concepts. New and expanded coverage in this edition includes: * Observation schemes for lifetime data * Multiple failure modes * Counting process-martingale tools * Both special lifetime data and general optimizationsoftware * Mixture models * Treatment of interval-censored and truncated data * Multivariate lifetimes and event history models * Resampling and simulation methodology

This volume is the first book-length treatment of model-based geostatistics. The text is expository, emphasizing statistical methods and applications rather than the underlying mathematical theory. Analyses of datasets from a range of scientific contexts feature prominently, and simulations are used to illustrate theoretical results. Readers can reproduce most of the computational results in the book by using the authors' software package, geoR, whose usage is illustrated in a computation section at the end of each chapter. The book assumes a working knowledge of classical and Bayesian methods of inference, linear models, and generalized linear models.

For advanced graduate students, this book is a one-stop shop that presents the main ideas of decision theory in an organized, balanced, and mathematically rigorous manner, while observing statistical relevance. All of the major topics are introduced at an elementary level, then developed incrementally to higher levels. The book is self-contained as it provides full proofs, worked-out examples, and problems. The authors present a rigorous account of the concepts and a broad treatment of the major results of classical finite sample size decision theory and modern asymptotic decision theory. With its broad coverage of decision theory, this book fills the gap between standard graduate texts in mathematical statistics and advanced monographs on modern asymptotic theory.

This BASS book Series publishes selected high-quality papers reflecting recent advances in the design and biostatistical analysis of biopharmaceutical experiments – particularly biopharmaceutical clinical trials. The papers were selected from invited presentations at the Biopharmaceutical Applied Statistics Symposium (BASS), which was founded by the first Editor in 1994 and has since become the premier international conference in biopharmaceutical statistics. The primary aims of the BASS are: 1) to raise funding to support graduate students in biostatistics programs, and 2) to provide an opportunity for professionals engaged in pharmaceutical drug research and development to share insights into solving the problems they encounter.The BASS book series is initially divided into three volumes addressing: 1) Design of Clinical Trials; 2) Biostatistical Analysis of Clinical Trials; and 3) Pharmaceutical Applications. This book is the first of the 3-volume book series. The topics covered include: A Statistical Approach to Clinical Trial Simulations, Comparison of Statistical Analysis Methods Using Modeling and Simulation for Optimal Protocol Design, Adaptive Trial Design in Clinical Research, Best Practices and Recommendations for Trial Simulations in the Context of Designing Adaptive Clinical Trials, Designing and Analyzing Recurrent Event Data Trials, Bayesian Methodologies for Response-Adaptive Allocation, Addressing High Placebo Response in Neuroscience Clinical Trials, Phase I Cancer Clinical Trial Design: Single and Combination Agents, Sample Size and Power for the Mixed Linear Model, Crossover Designs in Clinical Trials, Data Monitoring: Structure for Clinical Trials and Sequential Monitoring Procedures, Design and Data Analysis for Multiregional Clinical Trials – Theory and Practice, Adaptive Group-Sequential Multi-regional Outcome Studies in Vaccines, Development and Validation of Patient-reported Outcomes, Interim Analysis of Survival Trials: Group Sequential Analyses, and Conditional Power – A Non-proportional Hazards Perspective.

This book collects and unifies statistical models and methods that have been proposed for analyzing interval-censored failure time data. It provides the first comprehensive coverage of the topic of interval-censored data and complements the books on right-censored data. The focus of the book is on nonparametric and semiparametric inferences, but it also describes parametric and imputation approaches. This book provides an up-to-date reference for people who are conducting research on the analysis of interval-censored failure time data as well as for those who need to analyze interval-censored data to answer substantive questions.

This self-contained account of the statistical basis of epidemiology has been written for those with a basic training in biology. No previous knowledge of the subject is assumed and mathematics is deliberately kept at a manageable level. Based on a highly successful course, this book explains the essential statistics for all epidemiologists. Modern survival analysis and more general event history analysis may be effectively handled within the mathematical framework of counting processes. This book presents this theory, which has been the subject of intense research activity over the past 15 years. The exposition of the theory is integrated with careful presentation of many practical examples, drawn almost exclusively from the authors'own experience, with detailed numerical and graphical illustrations. Although Statistical Models Based on Counting Processes may be viewed as a research monograph for mathematical statisticians and biostatisticians, almost all the methods are given in concrete detail for

use in practice by other mathematically oriented researchers studying event histories (demographers, econometricians, epidemiologists, actuarial mathematicians, reliability engineers and biologists). Much of the material has so far only been available in the journal literature (if at all), and so a wide variety of researchers will find this an invaluable survey of the subject.

ENCYCLOPEDIA OF STATISTICAL SCIENCES

The book is aimed at applied statisticians, graduate students of statistics, and students and researchers with a strong interest in statistics and data analysis. This second edition is extensively revised, especially those sections relating with Bayesian concepts.

This book covers recent developments in correlated data analysis. It utilizes the class of dispersion models as marginal components in the formulation of joint models for correlated data. This enables the book to cover a broader range of data types than the traditional generalized linear models. The reader is provided with a systematic treatment for the topic of estimating functions, and both generalized estimating equations (GEE) and quadratic inference functions (QIF) are studied as special cases. In addition to the discussions on marginal models and mixed-effects models, this book covers new topics on joint regression analysis based on Gaussian copulas.

This IMA Volume in Mathematics and its Applications STATISTICAL MODELS IN EPIDEMIOLOGY, THE ENVIRONMENT,AND CLINICAL TRIALS is a combined proceedings on "Design and Analysis of Clinical Trials" and "Statistics and Epidemiology: Environment and Health. " This volume is the third series based on the proceedings of a very successful 1997 IMA Summer Program on "Statistics in the Health Sciences. " I would like to thank the organizers: M. Elizabeth Halloran of Emory University (Biostatistics) and Donald A. Berry of Duke University (Insti tute of Statistics and Decision Sciences and Cancer Center Biostatistics) for their excellent work as organizers of the meeting and for editing the proceedings. I am grateful to Seymour Geisser of University of Minnesota (Statistics), Patricia Grambsch, University of Minnesota (Biostatistics); Joel Greenhouse, Carnegie Mellon University (Statistics); Nicholas Lange, Harvard Medical School (Brain Imaging Center, McLean Hospital); Barry Margolin, University of North Carolina-Chapel Hill (Biostatistics); Sandy Weisberg, University of Minnesota (Statistics); Scott Zeger, Johns Hop kins University (Biostatistics); and Marvin Zelen, Harvard School of Public Health (Biostatistics) for organizing the six weeks summer program. I also take this opportunity to thank the National Science Foundation (NSF) and the Army Research Office (ARO), whose financial support made the workshop possible. Willard Miller, Jr.

The aim of the book is to present a theory for handling such statistical problems, when observation is assumed to happen in continuous time. In most of the book, a minimum of assumptions are made(non- and semiparametric theory), although one chapter considers parametric models.

Contains additional discussion and examples on left truncationas well as material on more general censoring and truncationpatterns. Introduces the martingale and counting process formulation swillbe in a new chapter. Develops multivariate failure time data in a separate chapterand extends the material on Markov and semi Markovformulations. Presents new examples and applications of data analysis.

Control charts are widely used in industry to monitor processes that are far from Zero-Defect (ZD), and their use in a near Zero-Defect manufacturing environment poses many problems.

This book presents techniques of using control charts for high-quality processes, and some recent findings and applications of statistical control chart techniques for ZD processes are presented. A powerful technique based on counting of the cumulative conforming (CCC) items between two nonconforming ones is discussed in detail. Extensions of the CCC chart are described, as well as applications of cumulative sum and exponentially weighted moving average techniques to CCC-related data, multivariate methods, economic design of control chart procedures, and modeling and analysis of trended but regularly adjusted processes. Many examples, charts, and procedures, are presented throughout the book, and references are provided for those interested in exploring the details. A number of questions and issues are posed for further investigations. Researchers and students may find many ideas in this book useful in their academic work, as a foundation is laid for the exploration of many further theoretical and practical issues.

This brilliantly structured and comprehensive volume provides exhaustive explanations of the concepts and philosophy of statistical modeling, together with a wide range of practical and numerical examples.

This book presents research work into the reliability of drinking water pipes. The infrastructure of water pipes is susceptible to routine failures, namely leakage or breakage, which occur in an aggregative manner in pipeline networks. Creating strategies for infrastructure asset management requires accurate modeling tools and first-hand experience of what repeated failures can mean in terms of socio-economic and environmental consequences. Devoted to the counting process framework when dealing with this issue, the author presents preliminary basic concepts, particularly the process intensity, as well as basic tools (classical distributions and processes). The introductory material precedes the discussion of several constructs, namely the non-homogeneous birth process, and further as a special case, the linearly extended Yule process (LEYP), and its adaptation to account for selective survival. The practical usefulness of the theoretical results is illustrated with actual water pipe failure data.

This monograph of carefully collected articles reviews recent developments in theoretical and applied statistical science, highlights current noteworthy results and illustrates their applications; and points out possible new directions to pursue. With its enlightening account of statistical discoveries and its numerous figures and tables, Probability and Statistical Models with Applications is a must read for probabilists and theoretical and applied statisticians.

This is a book about regression analysis, that is, the situation in statistics where the distribution of a response (or outcome) variable is related to - planatory variables (or covariates). This is an extremely common situation in the application of statistical methods in many ?elds, andlinear regression,- gistic regression, and Cox proportional hazards regression are frequently used for quantitative, binary, and survival time outcome variables, respectively. Several books on these topics have appeared and for that reason one may well ask why we embark on writing still another book on regression. We have two main reasons for doing this: 1. First, we want to highlightsimilaritiesamonglinear,logistic,proportional hazards,andotherregressionmodelsthatincludealinearpredictor. These modelsareoftentreatedentirelyseparatelyintextsinspiteofthefactthat alloperationsonthemodelsdealingwiththelinearpredictorareprecisely the same, including handling of categorical and quantitative covariates, testing for linearity and studying interactions. 2. Second, we want to emphasize that, for any type of outcome variable, multiple regression models are composed of simple building blocks that areaddedtogetherinthelinearpredictor:thatis,t-tests,one-wayanalyses of variance and simple linear regressions for quantitative outcomes, 2×2, 2×(k+1) tables and simple logistic regressions for binary outcomes, and 2-and (k+1)-sample logrank testsand simple Cox regressionsfor survival data. Thishastwoconsequences. Allthesesimpleandwellknownmethods can be considered as special cases of the regression models. On the other hand, the e?ect of

a single explanatory variable in a multiple regression model can be interpreted in a way similar to that obtained in the simple analysis, however, now valid only for the other explanatory variables in the model "held ?xed".

Models and likelihood are the backbone of modern statistics. This 2003 book gives an integrated development of these topics that blends theory and practice, intended for advanced undergraduate and graduate students, researchers and practitioners. Its breadth is unrivaled, with sections on survival analysis, missing data, Markov chains, Markov random fields, point processes, graphical models, simulation and Markov chain Monte Carlo, estimating functions, asymptotic approximations, local likelihood and spline regressions as well as on more standard topics such as likelihood and linear and generalized linear models. Each chapter contains a wide range of problems and exercises. Practicals in the S language designed to build computing and data analysis skills, and a library of data sets to accompany the book, are available over the Web.

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.

The aim of this book is to bridge the gap between standard textbook models and a range of models where the dynamic structure of the data manifests itself fully. The common denominator of such models is stochastic processes. The authors show how counting processes, martingales, and stochastic integrals fit very nicely with censored data. Beginning with standard analyses such as Kaplan-Meier plots and Cox regression, the presentation progresses to the additive hazard model and recurrent event data. Stochastic processes are also used as natural models for individual frailty; they allow sensible interpretations of a number of surprising artifacts seen in population data. The stochastic process framework is naturally connected to causality. The authors show how dynamic path analyses can incorporate many modern causality ideas in a framework that takes the time aspect seriously. To make the material accessible to the reader, a large number of practical examples, mainly from medicine, are developed in detail. Stochastic processes are introduced in an intuitive and non-technical manner. The book is aimed at investigators who use event history methods and want a better understanding of the statistical concepts. It is suitable as a textbook for graduate courses in statistics and biostatistics.

There is a huge amount of literature on statistical models for the prediction of survival after diagnosis of a wide range of diseases like cancer, cardiovascular disease, and chronic kidney disease. Current practice is to use prediction models based on the Cox proportional hazards model and to present those as static models for remaining lifetime after diagnosis or treatment. In contrast, Dynamic Prediction in Clinical Survival Analysis focuses on dynamic models for the remaining lifetime at later points in time, for instance using landmark models. Designed to be

useful to applied statisticians and clinical epidemiologists, each chapter in the book has a practical focus on the issues of working with real life data. Chapters conclude with additional material either on the interpretation of the models, alternative models, or theoretical background. The book consists of four parts: Part I deals with prognostic models for survival data using (clinical) information available at baseline, based on the Cox model Part II is about prognostic models for survival data using (clinical) information available at baseline, when the proportional hazards assumption of the Cox model is violated Part III is dedicated to the use of time-dependent information in dynamic prediction Part IV explores dynamic prediction models for survival data using genomic data Dynamic Prediction in Clinical Survival Analysis summarizes cutting-edge research on the dynamic use of predictive models with traditional and new approaches. Aimed at applied statisticians who actively analyze clinical data in collaboration with clinicians, the analyses of the different data sets throughout the book demonstrate how predictive models can be obtained from proper data sets.

"Data collection holds an essential part in dictating the future of health sciences and public health, as the compilation of statistics allows researchers and medical practitioners to monitor trends in health status, identify health problems, and evaluate the impact of health policies and programs. Methods and Applications of Statistics in the Life and Health Sciences serves as a single, one-of-a-kind resource on the wide range of statistical methods, techniques, and applications that are applied in modern life and health sciences in research. Specially designed to present encyclopedic content in an accessible and self-contained format, this book outlines thorough coverage of the underlying theory and standard applications to research in related disciplines such as biology, epidemiology, clinical trials, and public health. Uniquely combining established literature with cutting-edge research, this book contains classical works and more than twenty-five new articles and completely revised contributions from the acclaimed Encyclopedia of Statistical Sciences, Second Edition. The result is a compilation of more than eighty articles that explores classic methodology and new topics."--Publisher's description. David A. Freedman presents a definitive synthesis of his approach to statistical modeling and causal inference in the social sciences.

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