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James E. Gentle

Numerical Linear Algebra for Applications in Statistics



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Numerical Linear Algebra for Applications in Statistics James E. Gentle, 1998-08-13 Accurate and efficient computer algorithms for factoring matrices solving linear systems of equations and extracting eigenvalues and eigenvectors Regardless of the software system used the book describes and gives examples of the use of modern computer software for numerical linear algebra It begins with a discussion of the basics of numerical computations and then describes the relevant properties of matrix inverses factorisations matrix and vector norms and other topics in linear algebra The book is essentially self contained with the topics addressed constituting the essential material for an introductory course in statistical computing Numerous exercises allow the text to be used for a first course in statistical computing or as supplementary text for various courses that emphasise computations

Numerical Linear Algebra for Applications in Statistics James E. Gentle, 2012-12-06 Numerical linear algebra is one of the most important subjects in the field of statistical computing Statistical methods in many areas of application require computations with vectors and matrices This book describes accurate and efficient computer algorithms for factoring matrices solving linear systems of equations and extracting eigenvalues and eigenvectors Although the book is not tied to any particular software system it describes and gives examples of the use of modern computer software for numerical linear algebra An understanding of numerical linear algebra requires basic knowledge both of linear algebra and of how numerical data are stored and manipulated in the computer The book begins with a discussion of the basics of numerical computations and then describes the relevant properties of matrix inverses matrix factorizations matrix and vector norms and other topics in linear algebra hence the book is essentially self contained The topics addressed in this book constitute the most important material for an introductory course in statistical computing and should be covered in every such course The book includes exercises and can be used as a text for a first course in statistical computing or as supplementary text for various courses that emphasize computations James Gentle is University Professor of Computational Statistics at George Mason University During a thirteen year hiatus from academic work before joining George Mason he was director of research and design at the world s largest independent producer of Fortran and C general purpose scientific software libraries These libraries implement many algorithms for numerical linear algebra He is a Fellow of the American Statistical Association and member of the International Statistical Institute He has held several national

Matrix Algebra James E. Gentle, 2024-03-07 This book presents the theory of matrix algebra for statistical applications explores various types of matrices encountered in statistics and covers numerical linear algebra Matrix algebra is one of the most important areas of mathematics in data science and in statistical theory and previous editions had essential updates and comprehensive coverage on critical topics in mathematics This 3rd edition offers a self contained description of relevant aspects of matrix algebra for applications in statistics It begins with fundamental concepts of vectors and vector spaces covers basic algebraic properties of matrices and analytic properties of vectors and matrices in

multivariate calculus and concludes with a discussion on operations on matrices in solutions of linear systems and in eigenanalysis. It also includes discussions of the R software package with numerous examples and exercises. Matrix Algebra considers various types of matrices encountered in statistics such as projection matrices and positive definite matrices and describes special properties of those matrices as well as describing various applications of matrix theory in statistics including linear models, multivariate analysis and stochastic processes. It begins with a discussion of the basics of numerical computations and goes on to describe accurate and efficient algorithms for factoring matrices, how to solve linear systems of equations and the extraction of eigenvalues and eigenvectors. It covers numerical linear algebra, one of the most important subjects in the field of statistical computing. The content includes greater emphases on R and extensive coverage of statistical linear models. Matrix Algebra is ideal for graduate and advanced undergraduate students or as a supplementary text for courses in linear models or multivariate statistics. It is also ideal for use in a course in statistical computing or as a supplementary text for various courses that emphasize computations.

Encyclopedia of Measurement and Statistics

Neil J. Salkind, 2007 Publisher Description Handbook of Computational Statistics Yuichi Mori, 2004-07-14 The Handbook of Computational Statistics: Concepts and Methodology is divided into four parts. It begins with an overview over the field of Computational Statistics. The second part presents several topics in the supporting field of statistical computing. Emphasis is placed on the need of fast and accurate numerical algorithms and it discusses some of the basic methodologies for transformation, data base handling and graphics treatment. The third part focuses on statistical methodology. Special attention is given to smoothing, iterative procedures, simulation and visualization of multivariate data. Finally, a set of selected applications like Bioinformatics, Medical Imaging, Finance and Network Intrusion Detection highlight the usefulness of computational statistics.

International Encyclopedia of Education, 2009-04-17 The field of education has experienced extraordinary technological, societal and institutional change in recent years, making it one of the most fascinating yet complex fields of study in social science. Unequalled in its combination of authoritative scholarship and comprehensive coverage, International Encyclopedia of Education, Third Edition, succeeds two highly successful previous editions (1985, 1994) in aiming to encapsulate research in this vibrant field for the twenty-first century reader. Under development for five years, this work encompasses over 1,000 articles across 24 individual areas of coverage and is expected to become the dominant resource in the field. Education is a multidisciplinary and international field drawing on a wide range of social sciences and humanities disciplines, and this new edition comprehensively matches this diversity. The diverse background and multidisciplinary subject coverage of the Editorial Board ensure a balanced and objective academic framework with 1,500 contributors representing over 100 countries, capturing a complete portrait of this evolving field. A totally new work, revamped with a wholly new editorial board structure and brand new list of meta-sections and articles. Developed by an international panel of editors and authors drawn from senior academia. Web-enhanced with supplementary multimedia audio.

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Journal of the American Statistical Association ,2008 *AMSTAT News* American Statistical Association,2004

Computational Statistics James E. Gentle,2009-07-28 Computational inference has taken its place alongside asymptotic inference and exact techniques in the standard collection of statistical methods Computational inference is based on an approach to statistical methods that uses modern computational power to simulate distributional properties of estimators and test statistics This book describes computationally intensive statistical methods in a unified presentation emphasizing techniques such as the PDF decomposition that arise in a wide range of methods The book assumes an intermediate background in mathematics computing and applied and theoretical statistics The first part of the book consisting of a single long chapter reviews this background material while introducing computationally intensive exploratory data analysis and computational inference The six chapters in the second part of the book are on statistical computing This part describes arithmetic in digital computers and how the nature of digital computations affects algorithms used in statistical methods Building on the first chapters on numerical computations and algorithm design the following chapters cover the main areas of statistical numerical analysis that is approximation of functions numerical quadrature numerical linear algebra solution of nonlinear equations optimization and random number generation The third and fourth parts of the book cover methods of computational statistics including Monte Carlo methods randomization and cross validation the bootstrap probability density estimation and statistical learning The book includes a large number of exercises with some solutions provided in an appendix Cornell University Courses of Study Cornell University,2002 Technometrics ,2003 **Catalog Issue**

University of Colorado,1974 **Stanford Bulletin** ,2006 *SIAM Journal on Scientific and Statistical Computing* Society for Industrial and Applied Mathematics,1992 *OOPSLA '89 Conference Proceedings* Norman Meyrowitz,1989 *Which Degree?* ,1997 **Research Centers Directory: Descriptive listings** ,2002 **A Compendium of CUPM**

Recommendations Mathematical Association of America. Committee on the Undergraduate Program in Mathematics,1975

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