Alexandre B. Tsybakov

Introduction to Nonparametric Estimation

Introduction To Nonparametric Estimation A B Tsybakov

Christian Houdré,David M. Mason,Patricia Reynaud-Bouret,Jan Rosiński

Introduction To Nonparametric Estimation A B Tsybakov:

    Introduction to Nonparametric Estimation Alexandre B. Tsybakov,2008-10-22 Developed from lecture notes and ready to be used for a course on the graduate level this concise text aims to introduce the fundamental concepts of nonparametric estimation theory while maintaining the exposition suitable for a first approach in the field *Nonparametric Estimation under Shape Constraints* Piet Groeneboom,Geurt Jongbloed,2014-12-11 This book treats the latest developments in the theory of order restricted inference with special attention to nonparametric methods and algorithmic aspects Among the topics treated are current status and interval censoring models competing risk models and deconvolution Methods of order restricted inference are used in computing maximum likelihood estimators and developing distribution theory for inverse problems of this type The authors have been active in developing these tools and present the state of the art and the open problems in the field The earlier chapters provide an introduction to the subject while the later chapters are written with graduate students and researchers in mathematical statistics in mind Each chapter ends with a set of exercises of varying difficulty The theory is illustrated with the analysis of real life data which are mostly medical in nature *Lectures on the Nearest Neighbor Method* Gérard Biau,Luc Devroye,2015-12-08 This text presents a wide ranging and rigorous overview of nearest neighbor methods one of the most important paradigms in machine learning Now in one self contained volume this book systematically covers key statistical probabilistic combinatorial and geometric ideas for understanding analyzing and developing nearest neighbor methods G rard Biau is a professor at Universit Pierre et Marie Curie Paris Luc Devroye is a professor at the School of Computer Science at McGill University Montreal High Dimensional Probability IX Radosław Adamczak,Nathael Gozlan,Karim Lounici,Mokshay Madiman,2023-06-05 This volume collects selected papers from the Ninth High Dimensional Probability Conference held virtually from June 15 19 2020 These papers cover a wide range of topics and demonstrate how high dimensional probability remains an active area of research with applications across many mathematical disciplines Chapters are organized around four general topics inequalities and convexity limit theorems stochastic processes and high dimensional statistics High Dimensional Probability IX will be a valuable resource for researchers in this area Long-Memory Processes Jan Beran,Yuanhua Feng,Sucharita Ghosh,Rafal Kulik,2013-05-14 Long memory processes are known to play an important part in many areas of science and technology including physics geophysics hydrology telecommunications economics finance climatology and network engineering In the last 20 years enormous progress has been made in understanding the probabilistic foundations and statistical principles of such processes This book provides a timely and comprehensive review including a thorough discussion of mathematical and probabilistic foundations and statistical methods emphasizing their practical motivation and mathematical justification Proofs of the main theorems are provided and data examples illustrate practical aspects This book will be a valuable resource for researchers and graduate students in statistics mathematics econometrics and other quantitative areas as well as for practitioners and

applied researchers who need to analyze data in which long memory power laws self similar scaling or fractal properties are relevant   *Big Data Analysis* Junwei Lu,2025-12-07 This book covers the methods and theory of high dimensional probability statistics large scale optimization and inference We aim to quickly bring readers to the frontier and interdisciplinary areas of statistics optimization probability and machine learning This book covers topics in High dimensional probability Concentration inequality Sub Gaussian random variables Chernoff bounds Hoeffding s inequality Maximal inequalities High dimensional linear regression Ordinary least square Compressed sensing Lasso Variations of Lasso including group lasso fused lasso adaptive lasso etc General high dimensional M estimators Variable selection consistency High dimensional Optimization Convex geometry Lagrange duality Gradient descent Proximal gradient descent LARS ADMM Mirror descent Stochastic optimization Large Scale Inference Linear model hypothesis testing high dimensional inference Chi square test maximal test and Higher criticism False discovery rate control   **High Dimensional Probability VII** Christian Houdré,David M. Mason,Patricia Reynaud-Bouret,Jan Rosiński,2016-09-21 This volume collects selected papers from the 7th High Dimensional Probability meeting held at the Institut d tudes Scientifiques de Carg se IESC in Corsica France High Dimensional Probability HDP is an area of mathematics that includes the study of probability distributions and limit theorems in infinite dimensional spaces such as Hilbert spaces and Banach spaces The most remarkable feature of this area is that it has resulted in the creation of powerful new tools and perspectives whose range of application has led to interactions with other subfields of mathematics statistics and computer science These include random matrices nonparametric statistics empirical processes statistical learning theory concentration of measure phenomena strong and weak approximations functional estimation combinatorial optimization and random graphs The contributions in this volume show that HDP theory continues to thrive and develop new tools methods techniques and perspectives to analyze random phenomena   **Topics in Nonparametric Estimation** R. Z. Khasminskii,1992 This book contains papers presented at the Seminar on Mathematical Statistics held at the Institute for Problems of Information Transmission of the Academy of Sciences in the former Soviet Union Founded in the mid 1960s this seminar is still active today and attracts most of the researchers in Moscow who are interested in mathematical statistics The topics covered include density regression and image estimation adaptive estimation stochastic approximation median estimation sequential experimental design and large deviations for empirical measures This collection is distinguished by the high scientific level of the papers and their modern approach This book will be of interest to scientists and engineers who use probability and statistics to mathematicians and applied statisticians who work in approximation theory and to computer scientists who work in image analysis

Mathematical Methods of Statistics ,2007   *Minimax Theory of Image Reconstruction* A.P. Korostelev,A.B. Tsybakov,2012-12-06 There exists a large variety of image reconstruction methods proposed by different authors see e g Pratt 1978 Rosenfeld and Kak 1982 Marr 1982 Selection of an appropriate method for a specific problem in image analysis

has been always considered as an art How to find the image reconstruction method which is optimal in some sense In this book we give an answer to this question using the asymptotic minimax approach in the spirit of Ibragimov and Khasminskii 1980a b 1981 1982 Bretagnolle and Huber 1979 Stone 1980 1982 We assume that the image belongs to a certain functional class and we find the image estimators that achieve the best order of accuracy for the worst images in the class This concept of optimality is rather rough since only the order of accuracy is optimized However it is useful for comparing various image reconstruction methods For example we show that some popular methods such as simple linewise processing and linear estimation are not optimal for images with sharp edges Note that discontinuity of images is an important specific feature appearing in most practical situations where one has to distinguish between the image domain and the background The approach of this book is based on generalization of nonparametric regression and nonparametric change point techniques We discuss these two basic problems in Chapter 1 Chapter 2 is devoted to minimax lower bounds for arbitrary estimators in general statistical models   Mathematical Reviews ,2005   Change-point Problems Edward G. Carlstein,Hans-Georg Muller,David Siegmund,1994   **Statistica Sinica** ,2009   Journal of the American Statistical Association ,2000   *Statistical Theory and Method Abstracts* ,1994   *The Annals of Statistics* ,2007   **Problems of Information Transmission** ,1986   Bulletin de L'Institut International de Statistique International Statistical Institute,2003 V 1 5 v 7 10 include Bulletin bibliographique   Annales de L'I.H.P. ,2006   **Actes de la Session** International Statistical Institute,1995

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Table of Contents Introduction To Nonparametric Estimation A B Tsybakov

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