



# Applied Econometric Time Series Third Edition

Walter Enders, *University of Alabama*

# Applied Econometric Time Series Third Edition

**Dorota Kurowicka, Roger M. Cooke**



## **Applied Econometric Time Series Third Edition:**

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*Applied Logistic Regression* David W. Hosmer, Jr., Stanley Lemeshow, Rodney X. Sturdivant, 2013-04-01 A new edition of the definitive guide to logistic regression modeling for health science and other applications This thoroughly expanded Third Edition provides an easily accessible introduction to the logistic regression LR model and highlights the power of this model by examining the relationship between a dichotomous outcome and a set of covariables *Applied Logistic Regression Third Edition* emphasizes applications in the health sciences and handpicks topics that best suit the use of modern statistical software The book provides readers with state of the art techniques for building interpreting and assessing the performance of LR models New and updated features include A chapter on the analysis of correlated outcome data A wealth of additional material for topics ranging from Bayesian methods to assessing model fit Rich data sets from real world studies that demonstrate each method under discussion Detailed

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**Uncertainty Analysis with High Dimensional Dependence Modelling** Dorota Kurowicka, Roger M. Cooke, 2006-03-31 This text provides both the mathematical foundations and practical applications in this rapidly expanding area including an up to date comprehensive overview of the foundations and applications of uncertainty analysis all the key topics including uncertainty elicitation dependence modelling sensitivity analysis and probabilistic inversion numerous worked examples and applications workbook problems enabling use for teaching software support for the examples using UNICORN a Windows based uncertainty modelling package developed by the authors and a website featuring a version of the UNICORN software tailored specifically for the book as well as computer programs and data sets to support the examples

*Decision Theory* Giovanni Parmigiani, Lurdes Inoue, 2009-05-26 Decision theory provides a formal framework for making logical choices in the face of uncertainty. Given a set of alternatives, a set of consequences, and a correspondence between those sets, decision theory offers conceptually simple procedures for choice. This book presents an overview of the fundamental concepts and outcomes of rational decision making under uncertainty, highlighting the implications for statistical practice. The authors have developed a series of self-contained chapters focusing on bridging the gaps between the different fields that have contributed to rational decision making and presenting ideas in a unified framework and notation while respecting and highlighting the different and sometimes conflicting perspectives. This book provides a rich collection of techniques and procedures. Discusses the foundational aspects and modern day practice. Links foundations to practical applications in biostatistics, computer science, engineering, and economics. Presents different perspectives and controversies to encourage readers to form their own opinion of decision making and statistics. Decision Theory is fundamental to all scientific disciplines including biostatistics, computer science, economics, and engineering. Anyone interested in the whys and wherefores of statistical science will find much to enjoy in this book.

**Markov Processes and Applications** Etienne Pardoux, 2008. Features include Monte Carlo Method, discrete time Markov chains, Poisson processes, and continuous time jump Markov Processes, diffusion processes, mathematical finance, and stochastic calculus.

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