Hidden Markov Models For Time Series An Introduction Using R Chapman Hall Crc Monographs On Statistics Applied Probability

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Hidden Markov Models for Time Series - Walter Zucchini 2016-06-27
Hidden Markov Models for Time Series: An Introduction Using R, Second Edition illustrates the great flexibility of hidden Markov models (HMMs) as general-purpose models for time series data. The book provides a broad understanding of the models and their uses. After presenting the basic model formulation, the book covers estimation, forecasting, decoding, prediction, model selection, and Bayesian inference for HMMs. Through examples and applications, the authors describe how to extend and generalize the basic model so that it can be applied in a rich variety of situations. The book demonstrates how HMMs can be applied to a wide range of types of time series: continuous-valued, circular, multivariate, binary, bounded and unbounded counts, and categorical observations. It also discusses how to employ the freely available computing environment R to carry out the computations. Features Presents an accessible overview of HMMs Explores a variety of applications in ecology, finance, epidemiology, climatology, and sociology Includes numerous theoretical and programming exercises Provides most of the analysed data sets online New to the second edition A total of five chapters on extensions, including HMMs for longitudinal data, hidden semi-Markov models and models with continuous-valued state process New case studies on animal movement, rainfall occurrence and capture recapture data "

Animal Movement - Mevin B. Hooten 2017-03-16
The study of animal movement has always been a key element in ecological science, because it is inherently linked to critical processes that scale from individuals to populations and communities to ecosystems. Rapid improvements in biotelemetry data collection and processing technology have given rise to a variety of statistical methods for characterizing animal movement. The book serves as a comprehensive reference for the types of statistical models used to study individual-based animal movement. Animal Movement is an essential reference for wildlife biologists, quantitative ecologists, and statisticians who seek a deeper understanding of modern animal movement models. A wide variety of modeling approaches are reconciled in the book using a consistent notation. Models are organized into groups based on how they treat the underlying spatio-temporal process of movement. Connections among approaches are highlighted to allow the reader to form a broader view of animal movement analysis and its associations with traditional spatial and temporal statistical modeling. After an initial

overview examining the role that animal movement plays in ecology, a primer on spatial and temporal statistics provides a solid foundation for the remainder of the book. Each subsequent chapter outlines a fundamental type of statistical model utilized in the contemporary analysis of telemetry data for animal movement inference. Descriptions begin with basic traditional forms and sequentially build up to general classes of models in each category. Important background and technical details for each class of model are provided, including spatial point process models, discrete-time dynamic models, and continuous-time stochastic process models. The book also covers the essential elements for how to accommodate multiple sources of uncertainty, such as location error and latent behavior states. In addition to thorough descriptions of animal movement models, differences and connections are also emphasized to provide a broader perspective of approaches.

Python Machine Learning Cookbook - Prateek Joshi 2016-06-23

100 recipes that teach you how to perform various machine learning tasks in the real world About This Book Understand which algorithms to use in a given context with the help of this exciting recipe-based guide Learn about perceptrons and see how they are used to build neural networks Stuck while making sense of images, text, speech, and real estate? This guide will come to your rescue, showing you how to perform machine learning for each one of these using various techniques Who This Book Is For This book is for Python programmers who are looking to use machine-learning algorithms to create real-world applications. This book is friendly to Python beginners, but familiarity with Python programming would certainly be useful to play around with the code. What You Will Learn Explore classification algorithms and apply them to the income bracket estimation problem Use predictive modeling and apply it to real-world problems Understand how to perform market segmentation using unsupervised learning Explore data visualization techniques to interact with your data in diverse ways Find out how to build a recommendation engine Understand how to interact with text data and build models to analyze it Work with speech data and recognize spoken words using Hidden Markov Models Analyze stock market data using Conditional Random Fields Work with image data and build systems for image recognition and biometric face recognition Grasp how to use deep neural networks to build an optical character recognition system In Detail Machine learning is becoming increasingly pervasive in the modern data-driven world. It is used extensively across many fields such as search engines, robotics, self-driving cars, and more. With this book, you will learn how to perform various machine learning tasks in different environments. We'll start by exploring a range of real-life scenarios where machine learning can be used, and look at various building blocks. Throughout the book, you'll use a wide variety of machine learning algorithms to solve real-world problems and use Python to implement these algorithms. You'll discover how to deal with various types of data and explore the differences between machine learning paradigms such as supervised and unsupervised learning. We also cover a range of regression techniques, classification algorithms, predictive modeling, data visualization techniques, recommendation engines, and more with the help of real-world examples. Style and approach You will explore various real-life scenarios in this book where machine learning can be used, and learn about different building blocks of machine learning using independent recipes in the book.

Hidden Markov Models for Time Series - Walter Zucchini 2017-12-19

Hidden Markov Models for Time Series: An Introduction Using R, Second Edition illustrates the great flexibility of hidden Markov models (HMMs) as general-purpose models for time series data. The book provides a broad understanding of the models and their uses. After presenting the basic model formulation, the book covers estimation, forecasting, decoding, prediction, model selection, and Bayesian inference for HMMs. Through examples and applications, the authors describe how to extend and generalize the basic model so that it can be applied in a rich variety of situations. The book demonstrates how HMMs can be applied to a wide range of types of time series: continuous-valued, circular, multivariate, binary, bounded and unbounded counts, and categorical observations. It also discusses how to employ the freely available computing environment R to carry out the computations. Features Presents an accessible overview of HMMs Explores a variety of applications in ecology, finance, epidemiology, climatology, and sociology Includes numerous theoretical and programming exercises Provides most of the analysed data sets online New to the second edition A total of five chapters on extensions, including HMMs for longitudinal data, hidden semi-Markov models and models with continuous-valued state process New case studies on animal movement, rainfall occurrence and capture-recapture data

Intelligent Data Engineering and Automated Learning - IDEAL 2004 Zhen Rong Yang 2004-10-29

This book constitutes the refereed proceedings of the 5th International Conference on Intelligent Data Engineering and Automated Learning, IDEAL 2004, held in Exeter, UK, in August 2004. The 124 revised full papers presented were carefully reviewed and selected from 272 submissions. The papers are organized in topical sections on bioinformatics, data mining and knowledge engineering, learning algorithms and systems, financial engineering, and agent technologies.

Mastering Machine Learning Algorithms - Giuseppe Bonaccorso 2018-05-25

Explore and master the most important algorithms for solving complex machine learning problems. Key Features Discover high-performing machine learning algorithms and understand how they work in depth. One-stop solution to mastering supervised, unsupervised, and semi-supervised machine learning algorithms and their implementation. Master concepts related to algorithm tuning, parameter optimization, and more Book Description Machine learning is a subset of AI that aims to make modern-day computer systems smarter and more intelligent. The real power of machine learning resides in its algorithms, which make even the most difficult things capable of being handled by machines. However, with the advancement in the technology and requirements of data, machines will have to be smarter than they are today to meet the overwhelming data needs; mastering these algorithms and using them optimally is the need of the hour. Mastering Machine Learning Algorithms is your complete guide to quickly getting to grips with popular machine learning algorithms. You will be introduced to the most widely used algorithms in supervised, unsupervised, and semi-supervised machine learning, and will learn how to use them in the best possible manner. Ranging from Bayesian models to the MCMC algorithm to Hidden Markov models, this book will teach you how to extract features from your dataset and perform dimensionality reduction by making use of Python-based libraries such as scikit-learn. You will also learn how to use Keras and TensorFlow to train effective neural networks. If you are looking for a single resource to study, implement, and solve end-to-end machine learning problems and use-cases, this is the book you need. What you will learn Explore how a ML model can be trained, optimized, and evaluated Understand how to create and learn static and dynamic probabilistic models Successfully cluster high-dimensional data and evaluate model accuracy Discover how artificial neural networks work and how to train, optimize, and validate them Work with Autoencoders and Generative Adversarial Networks Apply label spreading and propagation to large datasets Explore the most important Reinforcement Learning techniques Who this book is for This book is an ideal and relevant source of content for data science professionals who want to delve into complex machine learning algorithms, calibrate models, and improve the predictions of the trained model. A basic knowledge of machine learning is preferred to get the best out of this guide.

Efficient Learning Machines - Mariette Awad 2015-04-27

Machine learning techniques provide cost-effective alternatives to traditional methods for extracting underlying relationships between information and data and for predicting future events by processing existing information to train models. Efficient Learning Machines explores the major topics of machine learning, including knowledge discovery, classifications, genetic algorithms, neural networking, kernel methods, and biologically-inspired techniques. Mariette Awad and Rahul Khanna’s synthetic approach weaves together the theoretical exposition, design principles, and practical applications of efficient machine learning. Their experiential emphasis, expressed in their close analysis of sample algorithms throughout the book, aims to equip engineers, students of engineering, and system designers to design and create new and more efficient machine learning systems. Readers of Efficient Learning Machines will learn how to recognize and analyze the problems that machine learning technology can solve for them, how to implement and deploy standard solutions to sample problems, and how to design new systems and solutions. Advances in computing performance, storage, memory, unstructured information retrieval, and cloud computing have coevolved with a new generation of machine learning paradigms and big data analytics, which the authors present in the conceptual context of their traditional precursors. Awad and Khanna explore current developments in the deep learning techniques of deep neural networks, hierarchical temporal memory, and cortical algorithms. Nature suggests sophisticated learning techniques that deploy simple rules to generate highly intelligent and organized behaviors with adaptive, evolutionary, and distributed properties. The authors examine the most popular biologically-inspired algorithms, together with a sample application to distributed datacenter management. They also discuss machine learning techniques for addressing problems of multi-objective optimization in which solutions in real-world systems are constrained and evaluated based on how well they perform with respect to multiple objectives in aggregate. Two chapters on support vector machines and their extensions focus on recent improvements to the classification and regression techniques at the core of machine learning.

Inference in Hidden Markov Models - Olivier Cappé 2010-12-01

This book is a comprehensive treatment of inference for hidden Markov models, including both algorithms and statistical theory. Topics range from filtering and smoothing of the hidden Markov chain to parameter estimation, Bayesian methods and estimation of the number of states. In a unified way the book covers both models with finite state spaces and models with continuous state spaces (also called state-space models) requiring approximate simulation-based algorithms that are also described in detail. Many examples illustrate the algorithms and theory. This book builds on recent developments to present a self-contained view.

Multivariate Statistical Modelling Based on Generalized Linear Models - Ludwig Fahrmeir 2013-11-11

Concerned with the use of generalised linear models for univariate and multivariate regression analysis, this is a detailed introductory survey of the subject, based on the analysis of real data drawn from a variety of subjects such as the biological sciences, economics, and the social sciences. Where possible, technical details and proofs are deferred to an appendix in order to provide an accessible account for non-experts. Topics covered include: models for multi-categorical responses, model checking, time series and longitudinal data, random effects models, and state-space models. Throughout, the authors have taken great pains to discuss the underlying theoretical ideas in ways that relate well to the data at hand. As a result, numerous researchers whose work relies on the use of these models will find this an invaluable account.

Handbook of Discrete-Valued Time Series - Richard A. Davis 2016-01-06

Model a Wide Range of Count Time Series Handbook of Discrete-Valued Time Series presents state-of-the-art methods for modeling time series of counts and incorporates frequentist and Bayesian approaches for discrete-valued spatio-temporal data and multivariate data. While the book focuses on time series of counts, some of the techniques discussed ca

Practical Natural Language Processing Sowmya Vajjala 2020-06-17

Many books and courses tackle natural language processing (NLP) problems with toy use cases and well-defined datasets. But if you want to build, iterate, and scale NLP systems in a business setting and tailor them for particular industry verticals, this is your guide. Software engineers and data scientists will learn how to navigate the maze of options available at each step of the journey. Through the course of the book, authors Sowmya Vajjala, Bodhisattwa

Majumder, Anuj Gupta, and Harshit Surana will guide you through the process of building real-world NLP solutions embedded in larger product setups. You'll learn how to adapt your solutions for different industry verticals such as healthcare, social media, and retail. With this book, you'll: Understand the wide spectrum of problem statements, tasks, and solution approaches within NLP Implement and evaluate different NLP applications using machine learning and deep learning methods Fine-tune your NLP solution based on your business problem and industry vertical Evaluate various algorithms and approaches for NLP product tasks, datasets, and stages Produce software solutions following best practices around release, deployment, and DevOps for NLP systems Understand best practices, opportunities, and the roadmap for NLP from a business and product leader's perspective

Hands-On Markov Models with Python - Ankur Ankan 2018-09-27

Unleash the power of unsupervised machine learning in Hidden Markov Models using TensorFlow, pgmpy, and hmmlearn Key FeaturesBuild a variety of Hidden Markov Models (HMM)Create and apply models to any sequence of data to analyze, predict, and extract valuable insightsUse natural language processing (NLP) techniques and 2D-HMM model for image segmentationBook Description Hidden Markov Model (HMM) is a statistical model based on the Markov chain concept. Hands-On Markov Models with Python helps you get to grips with HMMs and different inference algorithms by working on real-world problems. The hands-on examples explored in the book help you simplify the process flow in machine learning by using Markov model concepts, thereby making it accessible to everyone. Once you've covered the basic concepts of Markov chains, you'll get insights into Markov processes, models, and types with the help of practical examples. After grasping these fundamentals, you'll move on to learning about the different algorithms used in inferences and applying them in state and parameter inference. In addition to this, you'll explore the Bayesian approach of inference and learn how to apply it in HMMs. In further chapters, you'll discover how to use HMMs in time series analysis and natural language processing (NLP) using Python. You'll also learn to apply HMM to image processing using 2D-HMM to segment images. Finally, you'll understand how to apply HMM for reinforcement learning (RL) with the help of Q-Learning, and use this technique for single-stock and multi-stock algorithmic trading. By the end of this book, you will have grasped how to build your own Markov and hidden Markov models on complex datasets in order to apply them to projects. What you will learnExplore a balance of both theoretical and practical aspects of HMMImplement HMMs using different datasets in Python using different packagesUnderstand multiple inference algorithms and how to select the right algorithm to resolve your problemsDevelop a Bayesian approach to inference in HMMsImplement HMMs in finance, natural language processing (NLP), and image processingDetermine the most likely sequence of hidden states in an HMM using the Viterbi algorithmWho this book is for Hands-On Markov Models with Python is for you if you are a data analyst, data scientist, or machine learning developer and want to enhance your machine learning knowledge and skills. This book will also help you build your own hidden Markov models by applying them to any sequence of data. Basic knowledge of machine learning and the Python programming language is expected to get the most out of the book

Mixture and Hidden Markov Models with R - Ingmar Visser 2022-07-20

This book discusses mixture and hidden Markov models for modeling behavioral data. Mixture and hidden Markov models are statistical models which are useful when an observed system occupies a number of distinct "regimes" or unobserved (hidden) states. These models are widely used in a variety of fields, including artificial intelligence, biology, finance, and psychology. Hidden Markov models can be viewed as an extension of mixture models, to model transitions between states over time. Covering both mixture and hidden Markov models in a single book allows main concepts and issues to be introduced in the relatively simpler context of mixture models. After a thorough treatment of the theory and practice of mixture modeling, the conceptual leap towards hidden Markov models is relatively straightforward. This book provides many practical examples illustrating the wide variety of uses of the models. These examples are drawn from our own work in psychology, as well as other areas such as financial time series and climate data. Most examples illustrate the use of the authors' depmixS4 package, which provides a flexible framework to construct and estimate mixture and hidden Markov models. All examples are fully reproducible and the accompanying hmmR package provides all the datasets used, as well as additional functionality. This book is suitable for advanced students and researchers with an applied background.

Biological Sequence Analysis - Richard Durbin 1998-04-23

Probabilistic models are becoming increasingly important in analysing the huge amount of data being produced by large-scale DNA-sequencing efforts such as the Human Genome Project. For example, hidden Markov models are used for analysing biological sequences, linguistic-grammar-based probabilistic models for identifying RNA secondary structure, and probabilistic evolutionary models for inferring phylogenies of sequences from different organisms. This book gives a unified, up-to-date and self-contained account, with a Bayesian slant, of such methods, and more generally to probabilistic methods of sequence analysis. Written by an interdisciplinary team of authors, it aims to be accessible to molecular biologists, computer scientists, and mathematicians with no formal knowledge of the other fields, and at the same time present the state-of-the-art in this new and highly important field.

Spectral Algorithms - Ravindran Kannan 2009

Spectral methods refer to the use of eigenvalues, eigenvectors, singular values and singular vectors. They are widely used in Engineering, Applied Mathematics and Statistics. More recently, spectral methods have found numerous applications in Computer Science to "discrete" as well "continuous" problems. Spectral Algorithms describes modern applications of spectral methods, and novel algorithms for estimating spectral parameters. The first part of the book presents applications of spectral methods to problems from a variety of topics including combinatorial optimization, learning and clustering. The second part of the book is motivated by efficiency considerations. A feature of many modern applications is the massive amount of input data. While sophisticated algorithms for matrix computations have been developed over a century, a more recent development is algorithms based on "sampling on the y" from massive matrices. Good estimates of singular values and low rank approximations of the whole matrix can be provably derived from a sample. The main emphasis in the second part of the book is to present these sampling methods with rigorous error bounds. It also presents recent extensions of spectral methods from matrices to tensors and their applications to some combinatorial optimization problems.

Time Series Prediction - Andreas S. Weigend 2018-05-04

The book is a summary of a time series forecasting competition that was held a number of years ago. It aims to provide a snapshot of the range of new techniques that are used to study time series, both as a reference for experts and as a guide for novices.

Hidden Markov Models in Finance - Rogemar S. Mamon 2014-05-14

Since the groundbreaking research of Harry Markowitz into the application of operations research to the optimization of investment portfolios, finance has been one of the most important areas of application of operations research. The use of hidden Markov models (HMMs) has become one of the hottest areas of research for such applications to finance. This handbook offers systemic applications of different methodologies that have been used for decision making solutions to the financial problems of global markets. As the follow-up to the authors' Hidden Markov Models in Finance (2007), this offers the latest research developments and applications of HMMs to finance and other related fields. Amongst the fields of quantitative finance and actuarial science that will be covered are: interest rate theory, fixed-income instruments, currency market, annuity and insurance policies with option-embedded features, investment strategies, commodity markets, energy, high-frequency trading, credit risk, numerical algorithms, financial econometrics and operational risk. Hidden Markov Models in Finance: Further Developments and

Applications, Volume II presents recent applications and case studies in finance and showcases the formulation of emerging potential applications of new research over the book's 11 chapters. This will benefit not only researchers in financial modeling, but also others in fields such as engineering, the physical sciences and social sciences. Ultimately the handbook should prove to be a valuable resource to dynamic researchers interested in taking full advantage of the power and versatility of HMMs in accurately and efficiently capturing many of the processes in the financial market.

Hidden Markov Models - Horst Bunke 2001-06-04

Hidden Markov models (HMMs) originally emerged in the domain of speech recognition. In recent years, they have attracted growing interest in the area of computer vision as well. This book is a collection of articles on new developments in the theory of HMMs and their application in computer vision. It addresses topics such as handwriting recognition, shape recognition, face and gesture recognition, tracking, and image database retrieval. This book is also published as a special issue of the International Journal of Pattern Recognition and Artificial Intelligence (February 2001). Contents: Introduction: A Simple Complex in Artificial Intelligence and Machine Learning (B H Juang)An Introduction to Hidden Markov Models and Bayesian Networks (Z Chahramani)Multi-Lingual Machine Printed OCR (P Natarajan et al.)Using a Statistical Language Model to Improve the Performance of an HMM-Based Cursive Handwriting Recognition System (U-V Marti & H Bunke)A 2-D HMM Method for Offline Handwritten Character Recognition (H-S Park et al.)Data-Driven Design of HMM Topology for Online Handwriting Recognition (J J Lee et al.)Hidden Markov Models for Modeling and Recognizing Gesture Under Variation (A D Wilson & A F Bobick)Sentence Lipreading Using Hidden Markov Model with Integrated Grammar (K Yu et al.)Tracking and Surveillance in Wide-Area Spatial Environments Using the Abstract Hidden Markov Model (H H Bui et al.)Shape Tracking and Production Using Hidden Markov Models (T Caelli et al.)An Integrated Approach to Shape and Color-Based Image Retrieval of Rotated Objects Using Hidden Markov Models (S Müller et al.) Readership: Graduate students of computer science, electrical engineering and related fields, as well as researchers at academic and industrial institutions. Keywords:Hidden Markov Models;Gesture Recognitoin;Bayesian Networks;Optical Character Recognition;Handwriting Character Recognition;Cartography;Shape Extraction;Image Feature Extraction.

Hidden Markov Models and Dynamical Systems - Andrew M. Fraser 2008-01-01

Presents algorithms for using HMMs and explains the derivation of those algorithms for the dynamical systems community.

Hidden Markov Models - João Paulo Coelho 2019-08-02

This book presents, in an integrated form, both the analysis and synthesis of three different types of hidden Markov models. Unlike other books on the subject, it is generic and does not focus on a specific theme, e.g. speech processing. Moreover, it presents the translation of hidden Markov models' concepts from the domain of formal mathematics into computer codes using MATLAB®. The unique feature of this book is that the theoretical concepts are first presented using an intuition-based approach followed by the description of the fundamental algorithms behind hidden Markov models using MATLAB®. This approach, by means of analysis followed by synthesis, is suitable for those who want to study the subject using a more empirical approach. Key Selling Points: Presents a broad range of concepts related to Hidden Markov Models (HMM), from simple problems to advanced theory Covers the analysis of both continuous and discrete Markov chains Discusses the translation of HMM concepts from the realm of formal mathematics into computer code Offers many examples to supplement mathematical notation when explaining new concepts

Latent Markov Models for Longitudinal Data - Francesco Bartolucci 2012-10-29

Drawing on the authors' extensive research in the analysis of categorical longitudinal data, Latent Markov Models for Longitudinal Data focuses on the formulation of latent Markov models and the practical use of these models. Numerous examples illustrate how latent Markov models are used in economics, education, sociology, and other fields. The R and MATLAB® routines used for the examples are available on the authors' website. The book provides you with the essential background on latent variable models, particularly the latent class model. It discusses how the Markov chain model and the latent class model represent a useful paradigm for latent Markov models. The authors illustrate the assumptions of the basic version of the latent Markov model and introduce maximum likelihood estimation through the Expectation-Maximization algorithm. They also cover constrained versions of the basic latent Markov model, describe the inclusion of the individual covariates, and address the random effects and multilevel extensions of the model. After covering advanced topics, the book concludes with a discussion on Bayesian inference as an alternative to maximum likelihood inference. As longitudinal data become increasingly relevant in many fields, researchers must rely on specific statistical and econometric models tailored to their application. A complete overview of latent Markov models, this book demonstrates how to use the models in three types of analysis: transition analysis with measurement errors, analyses that consider unobserved heterogeneity, and finding clusters of units and studying the transition between the clusters.

Parameter Redundancy and Identifiability - Diana Cole 2020-05-10

Statistical and mathematical models are defined by parameters that describe different characteristics of those models. Ideally it would be possible to find parameter estimates for every parameter in that model, but, in some cases, this is not possible. For example, two parameters that only ever appear in the model as a product could not be estimated individually; only the product can be estimated. Such a model is said to be parameter redundant, or the parameters are described as non-identifiable. This book explains why parameter redundancy and non-identifiability is a problem and the different methods that can be used for detection, including in a Bayesian context. Key features of this book: Detailed discussion of the problems caused by parameter redundancy and non-identifiability Explanation of the different general methods for detecting parameter redundancy and non-identifiability, including symbolic algebra and numerical methods Chapter on Bayesian identifiability Throughout illustrative examples are used to clearly demonstrate each problem and method. Maple and R code are available for these examples More in-depth focus on the areas of discrete and continuous state-space models and ecological statistics, including methods that have been specifically developed for each of these areas This book is designed to make parameter redundancy and non-identifiability accessible and understandable to a wide audience from masters and PhD students to researchers, from mathematicians and statisticians to practitioners using mathematical or statistical models.

Introduction to Stochastic Processes with R - Robert P. Dobrow 2016-03-07

An introduction to stochastic processes through the use of R Introduction to Stochastic Processes with R is an accessible and well-balanced presentation of the theory of stochastic processes, with an emphasis on real-world applications of probability theory in the natural and social sciences. The use of simulation, by means of the popular statistical software R, makes theoretical results come alive with practical, hands-on demonstrations. Written by a highly-qualified expert in the field, the author presents numerous examples from a wide array of disciplines, which are used to illustrate concepts and highlight computational and theoretical results. Developing readers' problem-solving skills and mathematical maturity, Introduction to Stochastic Processes with R features: More than 200 examples and 600 end-of-chapter exercises A tutorial for getting started with R, and appendices that contain review material in probability and matrix algebra Discussions of many timely and stimulating topics including Markov chain Monte Carlo, random walk on graphs, card shuffling, Black–Scholes options pricing, applications in biology and genetics, cryptography, martingales, and stochastic calculus Introductions to mathematics as needed in order to suit readers at many mathematical levels A companion web site that includes relevant data files as well as all R code and scripts used throughout the book Introduction to Stochastic Processes with R is an ideal textbook for an introductory course in stochastic processes. The book is aimed at undergraduate and beginning graduate-level students in the science, technology, engineering, and mathematics disciplines. The book is also an excellent reference for applied mathematicians and statisticians who are interested in a review of the topic.

Sequence Analysis and Related Approaches - Matthias Studer 2020-10-08

This open access book provides innovative methods and original applications of sequence analysis (SA) and related methods for analysing longitudinal data describing life trajectories such as professional careers, family paths, the succession of health statuses, or the time use. The applications as well as the methodological contributions proposed in this book pay special attention to the combined use of SA and other methods for longitudinal data such as event history analysis, Markov modelling, and sequence network. The methodological contributions in this book include among others original propositions for measuring the precarity of work trajectories, Markov-based methods for clustering sequences, fuzzy and monothetic clustering of sequences, network-based SA, joint use of SA and hidden Markov models, and of SA and survival models. The applications cover the comparison of gendered occupational trajectories in Germany, the study of the changes in women market participation in Denmark, the study of typical day of dual-earner couples in Italy, of mobility patterns in Togo, of internet addiction in Switzerland, and of the quality of employment career after a first unemployment spell. As such this book provides a wealth of information for social scientists interested in quantitative life course analysis, and all those working in sociology, demography, economics, health, psychology, social policy, and statistics.; Provides new perspectives and methods for sequence analysis Focusses on the link between sequence analysis and other methods for longitudinal data, especially event history analysis and Markov models Stresses the complementarity of sequence analysis and other models for longitudinal data Applications of sequence analysis in a whole range of different domains This work was published by Saint Philip Street Press pursuant to a Creative Commons license permitting commercial use. All rights not granted by the work's license are retained by the author or authors.

Hidden Semi-Markov Models - Shun-Zheng Yu 2015-10-22

Hidden semi-Markov models (HSMMs) are among the most important models in the area of artificial intelligence / machine learning. Since the first HSMM was introduced in 1980 for machine recognition of speech, three other HSMMs have been proposed, with various definitions of duration and observation distributions. Those models have different expressions, algorithms, computational complexities, and applicable areas, without explicitly interchangeable forms. Hidden Semi-Markov Models: Theory, Algorithms and Applications provides a unified and foundational approach to HSMMs, including various HSMMs (such as the explicit duration, variable transition, and residential time of HSMMs), inference and estimation algorithms, implementation methods and application instances. Learn new developments and state-of-the-art emerging topics as they relate to HSMMs, presented with examples drawn from medicine, engineering and computer science. Discusses the latest developments and emerging topics in the field of HSMMs Includes a description of applications in various areas including, Human Activity Recognition, Handwriting Recognition, Network Traffic Characterization and Anomaly Detection, and Functional MRI Brain Mapping. Shows how to master the basic techniques needed for using HSMMs and how to apply them.

Likelihood and Bayesian Inference - Leonhard Held 2020-03-31

This richly illustrated textbook covers modern statistical methods with applications in medicine, epidemiology and biology. Firstly, it discusses the importance of statistical models in applied quantitative research and the central role of the likelihood function, describing likelihood-based inference from a frequentist viewpoint, and exploring the properties of the maximum likelihood estimate, the score function, the likelihood ratio and the Wald statistic. In the second part of the book, likelihood is combined with prior information to perform Bayesian inference. Topics include Bayesian updating, conjugate and reference priors, Bayesian point and interval estimates, Bayesian asymptotics and empirical Bayes methods. It includes a separate chapter on modern numerical techniques for Bayesian inference, and also addresses advanced topics, such as model choice and prediction from frequentist and Bayesian perspectives. This revised edition of the book “Applied Statistical Inference” has been expanded to include new material on Markov models for time series analysis. It also features a comprehensive appendix covering the prerequisites in probability theory, matrix algebra, mathematical calculus, and numerical analysis, and each chapter is complemented by exercises. The text is primarily intended for graduate statistics and biostatistics students with an interest in applications.

Time Series Analysis - James Douglas Hamilton 2020-09-01

The last decade has brought dramatic changes in the way that researchers analyze economic and financial time series. This book synthesizes these recent advances and makes them accessible to first-year graduate students. James Hamilton provides the first adequate text-book treatments of important innovations such as vector autoregressions, generalized method of moments, the economic and statistical consequences of unit roots, time-varying variances, and nonlinear time series models. In addition, he presents basic tools for analyzing dynamic systems (including linear representations, autocovariance generating functions, spectral analysis, and the Kalman filter) in a way that integrates economic theory with the practical difficulties of analyzing and interpreting real-world data. Time Series Analysis fills an important need for a textbook that integrates economic theory, econometrics, and new results. The book is intended to provide students and researchers with a self-contained survey of time series analysis. It starts from first principles and should be readily accessible to any beginning graduate student, while it is also intended to serve as a reference book for researchers.

Statistical Methods and Modeling of Seismogenesis - Nikolaos Limnios 2021-04-27

The study of earthquakes is a multidisciplinary field, an amalgam of geodynamics, mathematics, engineering and more. The overriding commonality between them all is the presence of natural randomness. Stochastic studies (probability, stochastic processes and statistics) can be of different types, for example, the black box approach (one state), the white box approach (multi-state), the simulation of different aspects, and so on. This book has the advantage of bringing together a group of international authors, known for their earthquake-specific approaches, to cover a wide array of these myriad aspects. A variety of topics are presented, including statistical nonparametric and parametric methods, a multi-state system approach, earthquake simulators, post-seismic activity models, time series Markov models with regression, scaling properties and multifractal approaches, selfcorrecting models, the linked stress release model, Markovian arrival models, Poisson-based detection techniques, change point detection techniques on seismicity models, and, finally, semi-Markov models for earthquake forecasting.

Machine Learning: ECML 2007 - Joost N. Kok 2007-09-08

This book constitutes the refereed proceedings of the 18th European Conference on Machine Learning, ECML 2007, held in Warsaw, Poland, September 2007, jointly with PKDD 2007. The 41 revised full papers and 37 revised short papers presented together with abstracts of four invited talks were carefully reviewed and selected from 592 abstracts submitted to both, ECML and PKDD. The papers present a wealth of new results in the area and address all current issues in machine learning.

Information Processing in Computer Assisted Interventions - Purang Abolmaesumi 2012-06-07

This book constitutes the proceedings of the Third International Conference on Information Processing in Computer-Assisted Interventions IPCAI 2012, held in Pisa, Italy, on June 27, 2012. The 17 papers presented were carefully reviewed and selected from 31 submissions during two rounds of reviewing and improvement. The papers present novel technical concepts, clinical needs and applications as well as hardware, software and systems and their validation. The main technological focus is on patient-specific modeling and its use in interventions, image-guided and robotic surgery, real-time tracking and imaging.

Bayesian Time Series Models - David Barber 2011-08-11

The first unified treatment of time series modelling techniques spanning machine learning, statistics, engineering and computer science.

Elements of Multivariate Time Series Analysis - Gregory C. Reinsel 2003-10-31

Now available in paperback, this book introduces basic concepts and methods useful in the analysis and modeling of multivariate time series data. It concentrates on the time-domain analysis of multivariate time series, and assumes univariate time series analysis, while covering basic topics such as stationary processes and their covariance matrix structure, vector AR, MA, and ARMA models, forecasting, least squares and maximum likelihood estimation for ARMA models, associated likelihood ratio testing procedures.

Tables of Folded-sin X/x Interpolation Coefficients - Leslie F. Bailey 1966

Computational Science – ICCS 2020 - Valeria V. Krzhizhanovskaya 2020-06-19

The seven-volume set LNCS 12137, 12138, 12139, 12140, 12141, 12142, and 12143 constitutes the proceedings of the 20th International Conference on Computational Science, ICCS 2020, held in Amsterdam, The Netherlands, in June 2020.* The total of 101 papers and 248 workshop papers presented in this book set were carefully reviewed and selected from 719 submissions (230 submissions to the main track and 489 submissions to the workshops). The papers were organized in topical sections named: Part I: ICCS Main Track Part II: ICCS Main Track Part III: Advances in High-Performance Computational Earth Sciences: Applications and Frameworks; Agent-Based Simulations, Adaptive Algorithms and Solvers; Applications of Computational Methods in Artificial Intelligence and Machine Learning; Biomedical and Bioinformatics Challenges for Computer Science Part IV: Classifier Learning from Difficult Data; Complex Social Systems through the Lens of Computational Science; Computational Health; Computational Methods for Emerging Problems in (Dis-)Information Analysis Part V: Computational Optimization, Modelling and Simulation; Computational Science in IoT and Smart Systems; Computer Graphics, Image Processing and Artificial Intelligence Part VI: Data Driven Computational Sciences; Machine Learning and Data Assimilation for Dynamical Systems; Meshfree Methods in Computational Sciences; Multiscale Modelling and Simulation; Quantum Computing Workshop Part VII: Simulations of Flow and Transport: Modeling, Algorithms and Computation; Smart Systems: Bringing Together Computer Vision, Sensor Networks and Machine Learning; Software Engineering for Computational Science; Solving Problems with Uncertainties; Teaching Computational Science; UNcErtainty QUantIficatiOn for ComputationAl modeLs *The conference was canceled due to the COVID-19 pandemic.

Inference in Hidden Markov Models - Olivier Cappé 2006-04-18

This book is a comprehensive treatment of inference for hidden Markov models, including both algorithms and statistical theory. Topics range from filtering and smoothing of the hidden Markov chain to parameter estimation, Bayesian methods and estimation of the number of states. In a unified way the book covers both models with finite state spaces and models with continuous state spaces (also called state-space models) requiring approximate simulation-based algorithms that are also described in detail. Many examples illustrate the algorithms and theory. This book builds on recent developments to present a self-contained view.

Hidden Markov Models for Time Series - Walter Zucchini 2009-04-28

Reveals How HMMs Can Be Used as General-Purpose Time Series Models Implements all methods in R Hidden Markov Models for Time Series: An Introduction Using R applies hidden Markov models (HMMs) to a wide range of time series types, from continuous-valued, circular, and multivariate series to binary data, bounded and unbounded counts, and categorical observations. It also discusses how to employ the freely available computing environment R to carry out computations for parameter estimation, model selection and checking, decoding, and forecasting. Illustrates the methodology in action After presenting the simple Poisson HMM, the book covers estimation, forecasting, decoding, prediction, model selection, and Bayesian inference. Through examples and applications, the authors describe how to extend and generalize the basic model so it can be applied in a rich variety of situations. They also provide R code for some of the examples, enabling the use of the codes in similar applications. Effectively interpret data using HMMs This book illustrates the wonderful flexibility of HMMs as general-purpose models for time series data. It provides a broad understanding of the models and their uses.

Bayesian Nonparametrics - Nils Lid Hjort 2010-04-12

Bayesian nonparametrics works - theoretically, computationally. The theory provides highly flexible models whose complexity grows appropriately with the amount of data. Computational issues, though challenging, are no longer intractable. All that is needed is an entry point: this intelligent book is the perfect guide to what can seem a forbidding landscape. Tutorial chapters by Ghosal, Lijoi and Prünster, Teh and Jordan, and Dunson advance from theory, to basic models and hierarchical modeling, to applications and implementation, particularly in computer science and biostatistics. These are complemented by companion chapters by the editors and Griffin and Quintana, providing additional models, examining computational issues, identifying future growth areas, and giving links to related topics. This coherent text gives ready access both to underlying principles and to state-of-the-art practice. Specific examples are drawn from information retrieval, NLP, machine vision, computational biology, biostatistics, and bioinformatics.

Hidden Markov and Other Models for Discrete-valued Time Series - Iain L. MacDonald 1997-01-01

Discrete-valued time series are common in practice, but methods for their analysis are not well-known. In recent years, methods have been developed which are specifically designed for the analysis of discrete-valued time series. Hidden Markov and Other Models for Discrete-Valued Time Series introduces a new, versatile, and computationally tractable class of models, the "hidden Markov" models. It presents a detailed account of these models, then applies them to data from a wide range of diverse subject areas, including medicine, climatology, and geophysics. This book will be invaluable to researchers and postgraduate and senior undergraduate students in statistics. Researchers and applied statisticians who analyze time series data in medicine, animal behavior, hydrology, and sociology will also find this information useful.

Hidden Markov Models - Robert J Elliott 2008-09-27

As more applications are found, interest in Hidden Markov Models continues to grow. Following comments and feedback from colleagues, students and other working with Hidden Markov Models the corrected 3rd printing of this volume contains clarifications, improvements and some new material, including results on smoothing for linear Gaussian dynamics. In Chapter 2 the derivation of the basic filters related to the Markov chain are each presented explicitly, rather than as special cases of one general filter. Furthermore, equations for smoothed estimates are given. The dynamics for the Kalman filter are derived as special cases of the authors' general results and new expressions for a Kalman smoother are given. The Chapters on the control of Hidden Markov Chains are expanded and clarified. The revised Chapter 4 includes state estimation for discrete time Markov processes and Chapter 12 has a new section on robust control.

Practical Time Series Analysis - Aileen Nielsen 2019-09-20

Time series data analysis is increasingly important due to the massive production of such data through the internet of things, the digitalization of healthcare, and the rise of smart cities. As continuous monitoring and data collection become more common, the need for competent time series analysis with both statistical and machine learning techniques will increase. Covering innovations in time series data analysis and use cases from the real world, this practical guide will help you solve the most common data engineering and analysis challengesin time series, using both traditional statistical and modern machine learning techniques. Author Aileen Nielsen offers an accessible, well-rounded introduction to time series in both R and Python that will have data scientists, software engineers, and researchers up and running quickly. You’ll get the guidance you need to confidently: Find and wrangle time series data Undertake exploratory time series data analysis Store temporal data Simulate time series data Generate and select features for a time series Measure error Forecast and classify time series with machine or deep learning Evaluate accuracy and performance