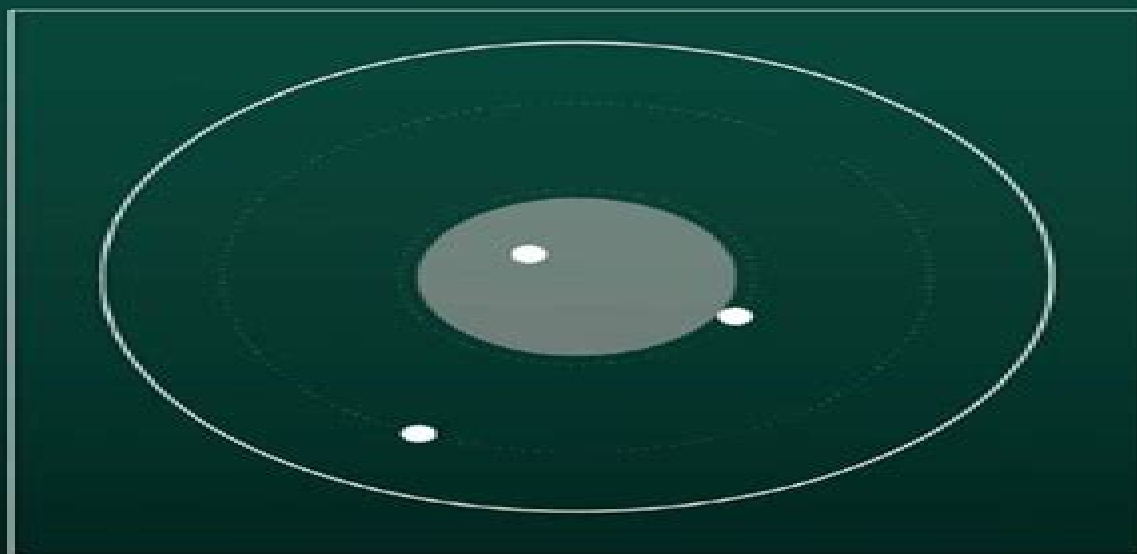


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Markov Chain Monte Carlo W. S. Kendall, Faming Liang, 2005 Markov Chain Monte Carlo MCMC originated in statistical physics but has spilled over into various application areas leading to a corresponding variety of techniques and methods That variety stimulates new ideas and developments from many different places and there is much to be gained from cross fertilization This book presents five expository essays by leaders in the field drawing from perspectives in physics statistics and genetics and showing how different aspects of MCMC come to the fore in different contexts The essays derive from tutorial lectures at an interdisciplinary program at the Institute for Mathematical Sciences Singapore which exploited the exciting ways in which MCMC spreads across different disciplines

Probabilistic Foundations of Statistical Network Analysis Harry

Crane,2018-04-17 Probabilistic Foundations of Statistical Network Analysis presents a fresh and insightful perspective on the fundamental tenets and major challenges of modern network analysis Its lucid exposition provides necessary background for understanding the essential ideas behind exchangeable and dynamic network models network sampling and network statistics such as sparsity and power law all of which play a central role in contemporary data science and machine learning applications The book rewards readers with a clear and intuitive understanding of the subtle interplay between basic principles of statistical inference empirical properties of network data and technical concepts from probability theory Its mathematically rigorous yet non technical exposition makes the book accessible to professional data scientists statisticians and computer scientists as well as practitioners and researchers in substantive fields Newcomers and non quantitative researchers will find its conceptual approach invaluable for developing intuition about technical ideas from statistics and probability while experts and graduate students will find the book a handy reference for a wide range of new topics including edge exchangeability relative exchangeability graphon and graphex models and graph valued Levy process and rewiring models for dynamic networks The author s incisive commentary supplements these core concepts challenging the reader to push beyond the current limitations of this emerging discipline With an approachable exposition and more than 50 open research problems and exercises with solutions this book is ideal for advanced undergraduate and graduate students interested in modern network analysis data science machine learning and statistics Statistical Inference and Simulation for Spatial Point Processes

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