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with High Dimensional Dependence Modelling



Dorota Kurowicka and Roger Cooke

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# Uncertainty Analysis With High Dimensional Dependence Modelling By Dorota Kurowicka 2006 03 31: Uncertainty Analysis with High Dimensional Dependence Modelling Dorota Kurowicka, Roger M.

Cooke, 2006-10-02 Mathematical models are used to simulate complex real world phenomena in many areas of science and technology Large complex models typically require inputs whose values are not known with certainty Uncertainty analysis aims to quantify the overall uncertainty within a model in order to support problem owners in model based decision making In recent years there has been an explosion of interest in uncertainty analysis Uncertainty and dependence elicitation dependence modelling model inference efficient sampling screening and sensitivity analysis and probabilistic inversion are among the active research areas 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 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 Uncertainty Analysis with High Dimensional Dependence Modelling offers a comprehensive exploration of a new emerging field It will prove an invaluable text for researches practitioners and graduate students in areas ranging from statistics and engineering to reliability and environmetrics Dependence Modeling Dorota Kurowicka, Harry Joe, 2011 1 Introduction Dependence modeling D Kurowicka 2 Multivariate copulae M Fischer 3 Vines arise R M Cooke H Joe and K Aas 4 Sampling count variables with specified Pearson correlation A comparison between a naive and a C vine sampling approach V Erhardt and C Czado 5 Micro correlations and tail dependence R M Cooke C Kousky and H Joe 6 The Copula information criterion and Its implications for the maximum pseudo likelihood estimator S Gronneberg 7 Dependence comparisons of vine copulae with four or more variables H Joe 8 Tail dependence in vine copulae H Joe 9 Counting vines O Morales Napoles 10 Regular vines Generation algorithm and number of equivalence classes H Joe R M Cooke and D Kurowicka 11 Optimal truncation of vines D Kurowicka 12 Bayesian inference for D vines Estimation and model selection C Czado and A Min 13 Analysis of Australian electricity loads using joint Bayesian inference of D vines with autoregressive margins C Czado F Gartner and A Min 14 Non parametric Bayesian belief nets versus vines A Hanea 15 Modeling dependence between financial returns using pair copula constructions K Aas and D Berg 16 Dynamic D vine model A Heinen and A Valdesogo 17 Summary and future directions D Kurowicka Structural Changes and their Econometric Modeling Vladik Kreinovich, Songsak Sriboonchitta, 2018-11-24 This book focuses on structural changes and economic modeling It presents papers describing how to model structural changes as well as those introducing improvements to the existing before structural changes models making it easier to later on combine these models with techniques describing structural changes. The book also includes

related theoretical developments and practical applications of the resulting techniques to economic problems Most traditional mathematical models of economic processes describe how the corresponding quantities change with time However in addition to such relatively smooth numerical changes economical phenomena often undergo more drastic structural change Describing such structural changes is not easy but it is vital if we want to have a more adequate description of economic phenomena and thus more accurate and more reliable predictions and a better understanding on how best to influence the economic situation **The British National Bibliography** Arthur James Wells,2006

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