

Inference for Hidden Markov Models and related Models

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Reviews

Very good eBook and valuable one. This is for anyone who statte that there was not a worth reading. You will not truly feel monotony at at any time of your own time (that's what catalogs are for concerning if you question me). (Ms. Ona Muller)

INFERENCE FOR HIDDEN MARKOV MODELS AND RELATED MODELS



Cuvillier Verlag Mrz 2010, 2010. Taschenbuch. Book Condition: Neu. 211x147x15 mm. Neuware - Hidden Markov models (HMMs) and other latent variable models form complex, flexible frameworks for univariate and multivariate data structures. In the last two decades models with latent variables have entered almost all fields of statistical applications. It is common for these models that unobserved variables are introduced to model a complex data structure given by the observables. A major advantage of latent structures is the principle simplicity and the accessibility to practitioners as well as their application-driven interpretations rather than black box systems. In this dissertation the statistical methodology of HMMs and related models is extended in certain aspects and illustrated by several applications from various fields, including epileptic seizures, financial time series and a dental health trail.We first investigate testing problems for HMMs under nonstandard conditions, namely when the true parameter lies on the boundary. In practical applications of HMMs, non-standard testing problems are frequently encountered, e.g. testing for the probability of staying in a certain unobserved state being zero. We derive the relevant asymptotic distribution theory for the likelihood ratio test in HMMs under these conditions. A number of examples with particular relevance in the HMM framework are examined.Secondly, we are concerned with testing for the number of states in HMMs and switching regression models, in particular, testing for two states in an HMM, and testing for two components in switching regression models. The specification of the number of states is very important in all models with discrete latent variables, and performing statistical testing of such hypotheses is one way to deal with this problem. For testing for homogeneity or for two components in finite mixtures the modified likelihood ratio test is a well-developed method. Based on this approach we propose a test for two...

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