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Springer xii + 768 pp., DM 58 ISBN 0

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## ~~Statistical Models Based on Counting Processes~~

In statistics, count data is a statistical data type, a type of data in which the observations can take only the non-negative integer values  $\{0, 1, 2, 3, \dots\}$ , and

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where these integers arise from counting rather than ranking. The statistical treatment of count data is distinct from that of binary data, in which the observations can take only two values, usually represented by 0 and 1, and from ordinal data, which may also consist of integers but where the individual values

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~~Count data - Wikipedia~~

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Processes in practice by other mathematically oriented researchers studying event histories (demographers, econometricians, epidemiologists, actuarial mathematicians, reliability engineers and biologists).

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There is an equally good book on the counting processes: by Andersen, Borgan, Keiding, Gill Statistical Models Based on Counting Processes, Springer 1993 This book contains many more examples of application. The book also has more materials than can be covered in one semester. At a math level similar to FH

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~~Notes on Counting Process in Survival  
Analysis~~

We will look at five different models, two count models, two zero-inflated count model and an ols regression thrown in for good measure. ll df BIC model -1060.365

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4 2143.75 ols regression -1435.846 3  
2894.72 poisson -867.240 4 1763.26  
negative binomial -1278.182 5 2590.90  
zero-inflated poisson -867.200 6 1774.69  
zero-inflated negative binomial

~~Regression Models with Count Data~~  
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Odd Aalen in his thesis work developed a lot of the theory of counting processes. Since survival analysis is based on time to event data and the study of the reliability of repairable systems involves counting recurrences point or counting processes can be used to construct statistical models that can be used in these disciplines.

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~~Amazon.com: Customer reviews:~~

~~Statistical Models Based on ...~~

Statistical models based on counting processes. Per Kragh Andersen, Ørnulf Borgan, Richard D. Gill and Niels Keiding, Springer Verlag, New York, 1993. No. of pages: xi + 767. Price:

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(1994). Statistical Models Based On  
Counting Process. Technometrics: Vol.  
36, No. 1, pp. 111-112.

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Count Data Models Count Data Models

- Counts are non-negative integers. They represent the number of occurrences of an event within a fixed period.
- Examples :-Number of “ jumps ” (higher than  $2^*$  ) in stock returns per day.-Number of trades

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in a time interval. - Number of a given  
disaster — i.e., default-per month.

## ~~Lecture 7 Count Data Models~~

Book review of: Statistical models based on  
counting processes, by Andersen P.K.,  
Borgan O., Gill R., Keiding N., Springer  
Verlag, 1992.

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Modeling Count Data This course will teach you regression models for count data, models with a response or dependent variable data in the form of a count or rate, Poisson regression, the foundation for

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~~Statistical Models Based on Counting Processes by Per ...~~

Statistical models based on counting processes . By Per Kragh Andersen, Ørnulf Borgan, Richard D Gill and Niels Keiding. Cite . BibTex; Full citation; Topics: Mathematical Physics and Mathematics . Publisher: Springer. Year:

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Modern survival analysis and more general event history analysis may be effectively handled within the mathematical framework of counting

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Processes. This book presents this theory, which has been the subject of intense research activity over the past 15 years.

The exposition of the theory is integrated with careful presentation of many practical examples, drawn almost exclusively from the authors' own experience, with detailed numerical and graphical illustrations.

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Although Statistical Models Based on Counting Processes may be viewed as a research monograph for mathematical statisticians and biostatisticians, almost all the methods are given in concrete detail for use in practice by other mathematically oriented researchers studying event histories (demographers, econometricians,

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epidemiologists, actuarial mathematicians, reliability engineers and biologists). Much of the material has so far only been available in the journal literature (if at all), and so a wide variety of researchers will find this an invaluable survey of the subject.

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The aim of the book is to present a theory for handling such statistical problems, when observation is assumed to happen in continuous time. In most of the book, a

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Processes Generated (non- and semiparametric theory), although one chapter considers parametric models.

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The aim of this book is to bridge the gap between standard textbook models and a range of models where the dynamic structure of the data manifests itself fully.

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The common denominator of such models is stochastic processes. The authors show how counting processes, martingales, and stochastic integrals fit very nicely with censored data. Beginning with standard analyses such as Kaplan-Meier plots and Cox regression, the presentation progresses to the additive hazard model

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Processes and recurrent event data. Stochastic processes are also used as natural models for individual frailty; they allow sensible interpretations of a number of surprising artifacts seen in population data. The stochastic process framework is naturally connected to causality. The authors show how dynamic path analyses can

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incorporate many modern causality ideas in a framework that takes the time aspect seriously. To make the material accessible to the reader, a large number of practical examples, mainly from medicine, are developed in detail. Stochastic processes are introduced in an intuitive and non-technical manner. The book is aimed at

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investigators who use event history methods and want a better understanding of the statistical concepts. It is suitable as a textbook for graduate courses in statistics and biostatistics.

The book is aimed at applied statisticians, graduate students of statistics, and students

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and researchers with a strong interest in statistics and data analysis. This second edition is extensively revised, especially those sections relating with Bayesian concepts.

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