

Longitudinal Data Analysis

Garrett Fitzmaurice, Marie Davidian, Geert Verbeke, Geert Molenberghs (Editors)
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Readership: Researchers in Statistics, students and academics, users of modern statistical methods.

This is public-service broadcasting at its best. Many of the leading internationally-recognised experts in the field have been assembled to write a series of expository articles on an important area of modern Statistics.

The organisation is in five parts, the first of which is a historical overview of the subject. Parts 2 to 5 each comprise several chapters beginning with an introduction to the particular area covered. Many of the awkward issues arising are covered here, including the following: linear and non-linear models; parametric, semi-parametric and non-parametric models; discrete and continuous outcomes; time-varying covariates; random effects; subject-specific and population-average models; missing data; imputation; causal effects.

Care has clearly been taken to make the book hang together – it's not like some 'edited tomes' consisting of a set of papers stapled together. There is a mixture of theory and applications with real data, some of which is available on a web site.

In my opinion the book will be a must-have for anyone seriously involved with Repeated Measures or Longitudinal Data.

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Mathematical Asset Management

Thomas Höglund

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Readership: Students of mathematical finance, actuarial science and financial engineering but also practitioners in financial industry.

This charming book is intermediary between more advanced financial/investment mathematics books and introductory material. In addition, it provides simultaneously mathematical rigor and practicality. This is in contrast to many superficial books aimed at investment professionals. The author's comments "I use the mathematics I think relevant for our purposes – no more no less" and the idea to follow real stocks in order to test the methods describes this book pretty well. The level is suitable for upper undergraduate and graduate in many fields but students should have some mathematical maturity. Professionals presumably like the clarity and compactness. I found this book useful both for teaching asset management and for self-study.

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