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Institut für Mathematische Stochastik

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1. LEITUNG

Prof. Dr. Alexandra Carpentier - geschäftsführende Leiterin
Prof. Dr. Anja Janßen (seit 01.09.2020)
Prof. Dr. Claudia Kirch
Prof. Dr. Rainer Schwabe (bis 31.03.2020)

Dr. Heiko Großmann
Priv.-Doz. Dr. Martin Wendler

2. VERÖFFENTLICHUNGEN

BEGUTACHTETE ZEITSCHRIFTENAUFsätze

Braun, Markus; Schneider, Thomas

Ein generelles Verbot würde dazu führen, dass alle Diesel illegal wären
Motortechnische Zeitschrift: MTZ ; die technisch-wissenschaftliche Fachzeitschrift für Verbrennungsmotor und Gasturbine - Wiesbaden: Vieweg, Bd. 81.2020, S. 26-29;

Cho, Haeran; Kirch, Claudia

Discussion of Detecting possibly frequent change-points - wild binary eegmentation 2 and steepest-drop model selection

Journal of the Korean Statistical Society/ Han'guk-T'onggye-Hakhoe - Singapore: Springer Singapore . - 2020, insges. 5 S.;

[Online first]

[Imp.fact.: 0.556]

Christoph, Gerd; Monakhov, M. M.; Ulyanov, V. V.

Second-order ChebyshevEdgeworth and CornishFisher expansions for distributions of statistics constructed from samples with random sizes

Journal of mathematical sciences - New York, NY: Consultants Bureau, Bd. 244.2020, 5, S. 811-839;

Christoph, Gerd; Ulyanov, Vladimir V.

Second order expansions for high-dimension low-sample-size data statistics in random setting

Mathematics: open access journal - Basel: MDPI, Volume 8 (2020), issue 7, article 1151, 28 Seiten;

[Imp.fact.: 1.747]

Dehling, H.; Fried, R.; Wendler, Martin

A robust method for shift detection in time series

Biometrika: a journal for the statistical study of biological problems - London: Biometrika Trust, Bd. 107.2020, 1, S. 647-660;

[Imp.fact.: 1.632]

Eckley, Idris; Kirch, Claudia; Weber, Silke

A novel change-point approach for the detection of gas emission sources using remotely contained concentration data

The annals of applied statistics: an official journal of the Institute of Mathematical Statistics - Beachwood, Ohio: Inst. of Mathematical Statistics (IMS), Bd. 14.2020, 3, S. 1258-1284;
[Imp.fact.: 1.675]

Freise, Fritjof; Holling, Heinz; Schwabe, Rainer

Optimal designs for two-level main effects models on a restricted design region

Journal of statistical planning and inference - Amsterdam: North-Holland Publ. Co., Bd. 204.2020, S. 45-54;

Ghoshdastidar, Debarghya; Gutzeit, Maurilio; Carpentier, Alexandra; Luxburg, Ulrike

Two-sample hypothesis testing for inhomogeneous random graphs

The annals of statistics: an official journal of the Institute of Mathematical Statistics - Hayward, Calif.: IMS Business Off., Bd. 48.2020, 4, S. 2208-2229;

Graßhoff, Ulrike; Holling, Heinz; Röttger, Frank; Schwabe, Rainer

Optimality regions for designs in multiple linear regression models with correlated random coefficients

Journal of statistical planning and inference: JSPI - Amsterdam: North-Holland Publ. Co., Bd. 209.2020, S. 267-279;
[Imp.fact.: 0.756]

Graßhoff, Ulrike; Holling, Heinz; Schwabe, Rainer

Doptimal design for the Rasch counts model with multiple binary predictors

The British journal of mathematical and statistical psychology - Hoboken, NJ [u.a.]: Wiley, Bd. 73.2020, 3, S. 541-555;
[Imp.fact.: 2.388]

Großmann, Heiko

On the meaning of block effects in paired comparison choice experiments and a relationship with blocked 2(K) main effects plans

Journal of statistical planning and inference: JSPI - Amsterdam: North-Holland Publ. Co., Bd. 209.2020, S. 76-84;
[Imp.fact.: 0.756]

Großmann, Heiko; Weinbauer, Gerhard F.; Baker, Ann; Fuchs, Antje; Luetjens, C. Marc

Enhanced normograms and pregnancy outcome analysis in nonhuman primate developmental toxicity studies

Reproductive toxicology - Amsterdam [u.a.]: Elsevier Science, Bd. 95.2020, S. 29-36;
[Imp.fact.: 3.2]

Guillotini-Plantard, Nadine; Pène, Françoise; Wendler, Martin

Empirical processes for recurrent and transient random walks in random scenery

Probability and statistics - Les Ulis: EDP Sciences, Bd. 24.2020, S. 127-137;
[Imp.fact.: 0.766]

Idais, Osama

A note on locally optimal designs for generalized linear models with restricted support

Statistics & probability letters - Amsterdam: Elsevier Science, Volume 159(2020), article 108692;

Idais, Osama

Locally optimal designs for multivariate generalized linear models

Journal of multivariate analysis: JMVA - Orlando, Fla.: Acad. Press, Volume 180(2020), article 104663;
[Imp.fact.: 1.029]

Idais, Osama

On local optimality of vertex type designs in generalized linear models

Statistical papers - Berlin: Springer . - 2020;

[Online first]
[Imp.fact.: 1.433]

Kahle, Thomas; Röttger, Frank; Schwabe, Rainer

Geometrie optimaler Versuchspläne

Mitteilungen der Deutschen Mathematiker-Vereinigung/ Deutsche Mathematiker-Vereinigung - Berlin: DMV, Bd. 28.2020, 2, S. 71-76;

Meier, Alexander; Kirch, Claudia; Meyer, Renate

Bayesian nonparametric analysis of multivariate time series: A matrix Gamma Process approach

Journal of multivariate analysis - Orlando, Fla.: Acad. Press, Volume 175 (2020), article 104560;

[Imp.fact.: 1.029]

Nyarko, Eric

Optimal 2 K paired comparison designs for third-order interactions

Statistical papers - Berlin: Springer . - 2020;

[Online first]

[Imp.fact.: 1.345]

Prus, Maryna; Benda, Norbert; Schwabe, Rainer

Optimal design in hierarchical random effect models for individual prediction with application in precision medicine

Journal of statistical theory and practice - Cham: Springer International Publishing, Volume 14(2020), issue 2, article 24, 12 Seiten;

Rakauskas, Alfredas; Wendler, Martin

Convergence of U-processes in Hölder spaces with application to robust detection of a changed segment

Statistical papers - Berlin: Springer, Bd. 61.2020, 4, S. 1409-1435;

[Imp.fact.: 1.433]

Rottengruber, Hermann

Thermofenster lassen sich nicht schließen

Motortechnische Zeitschrift: MTZ - Wiesbaden: Springer Vieweg, Springer-Fachmedien Wiesbaden GmbH, Bd. 81.2020, 10, S. 74

Schmidt, Marius; Schwabe, Rainer

Optimal designs for Poisson count data with Gamma block effects

Journal of statistical planning and inference - Amsterdam: North-Holland Publ. Co., Bd. 204.2020, S. 128-140;

[Imp.fact.: 0.756]

Sharipov, Olimjon Sh.; Wendler, Martin

Bootstrapping covariance operators of functional time series

Journal of nonparametric statistics - Abingdon: Taylor & Francis . - 2020;

[Online first]

[Imp.fact.: 0.706]

Sofronov, Georgy; Wendler, Martin; Liebscher, Volkmar

Editorial for the special issue: Change point detection

Statistical papers - Berlin: Springer, Bd. 61.2020, 4, S. 1347-1349;

[Imp.fact.: 1.433]

Stoehr, Christina; Aston, John A. D.; Kirch, Claudia

Detecting changes in the covariance structure of functional time series with application to fMRI data

Econometrics and statistics - Amsterdam [u.a.]: Elsevier B.V . - 2020;

[Online first]

Wendler, Martin; Wu, Wei Biao

Central limit theorems for nearly long range dependent subordinated linear processes

Journal of applied probability - Cambridge: Cambridge University Press, Bd. 57.2020, 2, S. 637-656;

[Imp.fact.: 0.577]

NICHT BEGUTACHTETE ZEITSCHRIFTENAUFsätze

Cheshire, James; Menard, Pierre; Carpentier, Alexandra

The influence of shape constraints on the thresholding bandit problem

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 2006.10006;

Christoph, Gerd; Ulyanov, Vladimir V.; Bening, Vladimir E.

Second order expansions for sample median with random sample size

Magdeburg: Otto-von-Guericke-Universität, Fakultät für Mathematik, 2020, 18 Seiten - (Preprint; Fakultät für Mathematik, Otto-von-Guericke-Universität Magdeburg; 2020, Nr. 01);

[Literaturangaben: Seite 16-18]

Freise, Fritjof; Graßhoff, Ulrike; Röttger, Frank; Schwabe, Rainer

D-optimal designs for Poisson regression with synergetic interaction effect

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 2006.04656, insgesamt 21 Seiten;

Graßhoff, Ulrike; Großmann, Heiko; Holling, Heinz; Schwabe, Rainer

Optimal design for probit choice models with dependent utilities

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 2001.09036, insgesamt 26 Seiten;

Idais, Osama; Schwabe, Rainer

In- and equivariance for optimal designs in generalized linear models - the gamma model

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 2011.09745, insgesamt 22 Seiten;

Manegueu, Anne Gael; Vernade, Claire; Carpentier, Alexandra; Valko, Michal

Stochastic bandits with arm-dependent delays

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 2006.10459, insgesamt 19 Seiten;

Prus, Maryna

Equivalence theorems for compound design problems with application in mixed models

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 2007.14971, 15 Seiten;

Prus, Maryna; Piepho, Hans-Peter

Optimizing the allocation of trials to sub-regions in multi-environment crop variety testing

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 2004.05925, 12 Seiten;

Vernade, Claire; Carpentier, Alexandra; Lattimore, Tor; Zappella, Giovanni; Ermis, Beyza; Brueckner, Michael

Linear bandits with stochastic delayed feedback

De.arxiv.org - [S.l.]: Arxiv.org, 2020, article 1807.02089;

BEGUTACHTETE BUCHBEITRÄGE

Ulyanov, Vladimir V.; Christoph, Gerd

Short expansions for high-dimension low-sample-size data statistics in random setting

International Conference on Stochastic Methods (ICSM-5): proceedings of the international scientific conference, Russia, Moscow, November 23-27, 2020 - Moscow: Peoples' Friendship University of Russia, 2020; Kozyrev, D. V. . - 2020, S. 214-218;

[Konferenz: 5th International Conference on Stochastic Methods, ICSM-5, Moskau (online), 23.-27. November 2020]

DISSERTATIONEN

Röttger, Frank; Kahle, Thomas [AkademischeR BetreuerIn]; Schwabe, Rainer [AkademischeR BetreuerIn]

Geometry of optimal design and limit theorems

Magdeburg, 2020, IX, 105 Seiten, Diagramme, 30 cm;

[Literaturverzeichnis: Seite 99-105]

Schmidt, Marius; Schwabe, Rainer [AkademischeR BetreuerIn]

Optimale Versuchsplanung für Zählraten mit zufälligen Blockeffekten

Magdeburg, 2020, IV, 119 Seiten, Diagramme, 30 cm;

[Literaturverzeichnis: Seite 116-119]