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Journal of the Royal Statistical Society: Series A (Statistics in Society) Volume 169, Issue 3 Constrained Statistical Inference: Inequality, Order and Shape Restrictions by M. J. Silvapulle and P. K. Sen

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Constrained Statistical Inference: Inequality, Order and Shape Restrictions M. J. Silvapulle and P. K. Sen , 2005 New York , Wiley xviii + 532 pp. , £54.00 ISBN 0-471-20827-2 This is a very readable book written by two leading researchers in statistical methods.

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Constrained statistical inference (CSI) has a long history in the statistical literature. A famous work is the classical monograph by Barlow et al. (), which summarized the development of order CSI in the 1950s and 1960s. Robertson et al. captured the developments of CSI in the 1970s to early 1980s and Silvapulle and Sen present the state-of-the-art with respect to CSI.

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Constrained statistical inference : inequality, order, and shape restrictions. [Mervyn J Silvapulle; Pranab Kumar Sen] -- "Statistical inference is finding useful applications in numerous fields, from sociology and econometrics to biostatistics.

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The field of statistics that deals with statistical methods designed to test ordered or constrained hypotheses is commonly called order restricted inference or constrained statistical inference.

Linear Mixed Effects Models under Inequality Constraints

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Constraints can be formulated using mathematical inequalities between parameters or nonparametrically using concepts such as stochastic ordering between random variables or other methods. Statistical methods that make use of such constraints, have increased efficiency compared to methods, such as the standard analysis of variance, that ignore the underlying constraints.

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