
Contents

<i>Preface</i>	vii
1 Introduction	1
2 Uncertainty and approximation	5
2.1 Introduction	5
2.2 Scalar parameter	5
2.3 Several parameters	10
2.4 Further remarks	14
3 Simple illustrations	17
3.1 Introduction	17
3.2 Cauchy distribution	17
3.3 Top quark	20
3.4 Astronomer data	23
3.5 Cost data	28
4 Discrete data	37
4.1 Introduction	37
4.2 Urine data	39
4.3 Cell phone data	46
4.4 Multiple myeloma data	49
4.5 Speed limit data	52
4.6 Smoking data	55
5 Regression with continuous responses	58
5.1 Introduction	58
5.2 Nuclear power station data	61
5.3 <i>Daphnia magna</i> data	66
5.4 Radioimmunoassay data	72
5.5 Leukaemia data	78
5.6 PET film data	81

6	Some case studies	86
6.1	Introduction	86
6.2	Wasp data	86
6.3	Grazing data	91
6.4	Herbicide data	96
7	Further topics	108
7.1	Introduction	108
7.2	Calibration	108
7.3	Variance components	111
7.4	Dependent data	117
7.5	Vector parameter of interest	121
7.6	Laplace approximation	123
7.7	Partial likelihood	127
7.8	Constructed exponential families	129
8	Likelihood approximations	134
8.1	Introduction	134
8.2	Likelihood and model classes	134
8.3	First order theory	138
8.4	Higher order density approximations	140
8.5	Tail area approximations	147
8.6	Tail area expressions for special cases	155
8.7	Approximations for Bayesian inference	161
8.8	Vector parameters of interest	164
9	Numerical implementation	170
9.1	Introduction	170
9.2	Building-blocks	171
9.3	Pivot profiling	174
9.4	Family objects and symbolic differentiation	177
9.5	Other software	182
10	Problems and further results	185
A	Some numerical techniques	211
A.1	Convergence of sequences	211
A.2	The sample mean	211
A.3	Laplace approximation	216
A.4	χ^2 approximations	217
	<i>References</i>	219
	<i>Example index</i>	229
	<i>Name index</i>	230
	<i>Index</i>	233