

$$\sec \theta d\theta = \ln |\sec \theta + \tan \theta| + C$$

$$C = \ln 2.$$

$$\frac{\sec^2 \theta d\theta}{\cos \theta} = 4 \int \tan^2 \theta \sec \theta d\theta$$

$$\sec \theta d\theta \quad (\text{Pr. 8.2.36})$$

$$2)$$

$$2 \sec^2 \theta d\theta$$

$$\theta d(\sec \theta)$$

$$2-1) = \frac{64}{15}(1+\sqrt{2})$$

$$2) 1/2 \sqrt{2} \sec \theta \tan \theta d\theta$$

$$(\text{Sol. 14}) = \sqrt{2} - \ln(1+\sqrt{2})$$

$$\frac{\sec^2 \theta d\theta}{\sin \theta} = \frac{1}{\sin \theta} \int \frac{\cos^2 \theta \sec \theta d\theta}{\sin \theta}$$

$$-x^2).$$

$$\frac{d\theta}{\theta} = \frac{1}{9} \int \frac{\cos^2 \theta \sec \theta d\theta}{\sin^3 \theta}$$

$$-\frac{1}{3} \sin^{-3} \theta + \sin^{-1} \theta \Big|_{\pi/4}^{\pi/3}$$

$$= \frac{1}{256} \int \frac{\sec^2 \theta d\theta}{\tan^3 \theta}$$

$$\frac{1}{256} (\sqrt{2} + 14\sqrt{17})$$

$$\text{Ans. } \int \sqrt{a^2 - x^2} dx = \int \sqrt{a^2 - a^2 \sin^2 \theta} \cdot a \cos \theta d\theta = a^2 \int \cos^2 \theta d\theta$$

$$= \frac{1}{2} a^2 \left(\frac{\sqrt{a^2 - x^2}}{a} \cdot \frac{x}{a} + \sin^{-1} \left(\frac{x}{a} \right) \right) + C$$

$$= \frac{1}{2} \sqrt{a^2 - x^2} + a^2 \sin^{-1} \left(\frac{x}{a} \right) + C$$

$$\text{Ans. } \int \sqrt{a^2 + x^2} dx = \int \sqrt{a^2 + a^2 \tan^2 \theta} \cdot a \sec \theta d\theta = a^2 \int \sec^3 \theta d\theta$$

$$= \frac{1}{2} a^2 (\sec \theta \tan \theta + \ln |\sec \theta + \tan \theta|) + C$$

$$= \frac{1}{2} a^2 \left(\frac{\sqrt{a^2 + x^2}}{a} \cdot \frac{x}{a} + \ln \left| \frac{\sqrt{a^2 + x^2}}{a} + \frac{x}{a} \right| \right) + C$$

$$= \frac{1}{2} \sqrt{a^2 + x^2} + a^2 \ln |x + \sqrt{a^2 + x^2}| + C' \quad \text{where } C' = C - \frac{1}{2} a^2 \ln a.$$

$$\text{Ans. } \int \sqrt{1 - a^2 x^2} dx = \frac{1}{a} \int \sqrt{1 - \sin^2 \theta} \cos \theta d\theta = \frac{1}{a} \int \cos^2 \theta d\theta$$

$$= \frac{1}{a} \left(\cos \theta \sin \theta + \theta \right) + C = \frac{1}{2} x \sqrt{1 - a^2 x^2} + \frac{1}{2a} \sin^{-1} ax + C$$

$$\text{Ans. } \int \frac{\sqrt{x^2 + 9}}{x} dx = \int \frac{\sqrt{\tan^2 \theta + 9}}{\tan \theta / \sqrt{3}} \cdot \frac{3 \sec^2 \theta d\theta}{\sqrt{3}} = 3 \int \frac{\sec \tan^2 \theta + 1}{\tan \theta} d\theta$$

$$= 3 \int (\sec \tan \theta + \csc \theta) d\theta = 3(\sec \theta - \ln |\csc \theta + \cot \theta|) + C$$

$$= 3\sqrt{x} - 3 \ln \left| \frac{\sqrt{x^2 + 9}}{\sqrt{3}x} + \frac{3}{\sqrt{3}x} \right| + C$$

$$\text{Ans. } \int (a^2 - x^2)^{3/2} dx = \int (a^2 - a^2 \sin^2 \theta)^{3/2} a \cos \theta d\theta = a^4 \int \cos^4 \theta d\theta$$

$$= \frac{1}{4} \left(\frac{3}{4} \cos^3 \theta \sin \theta + \frac{3}{8} \cos \theta \sin \theta + \frac{3}{8} \theta \right) + C \quad (\text{Sol. 4})$$

$$= \frac{1}{4} \left(\frac{a^2 - x^2}{4a^3} \right)^{3/2} \cdot \frac{x}{a} + \frac{3\sqrt{a^2 - x^2}}{8a^3} \cdot \frac{x}{a} + \frac{3}{8} \sin^{-1} \frac{x}{a} + C$$

$$= \frac{1}{4} (a^2 - x^2)^{3/2} + \frac{3}{8} x a^2 \sqrt{a^2 - x^2} + \frac{3}{8} a^4 \sin^{-1} \frac{x}{a} + C$$

$$\text{Ans. } \int \frac{dx}{x^3 \sqrt{2 - x^2}} = \int \frac{a \sec \theta \tan \theta d\theta}{a^3 \sec^3 \theta \sqrt{2 \sec^2 \theta - a^2}}$$

$$= \frac{1}{2a} \int \cos^2 \theta d\theta = \frac{1}{2a} \left(\cos \theta \sin \theta + \theta \right) + C$$

$$= \frac{1}{2a} \left(\frac{1}{\sqrt{2 - x^2}} \cdot \frac{\sqrt{2 - x^2}}{x} + \sec^{-1} \frac{x}{a} \right) + C = \frac{\sqrt{2 - x^2}}{2a^2 x^2} + \frac{1}{2a^2} \sec^{-1} \left| \frac{x}{a} \right| + C$$

$$\text{Ans. } \int \frac{(x^2 - 9)^{3/2}}{x^3} dx = \int \frac{(a^2 \sec^2 \theta - a^2)^{3/2}}{a^3 \sec^3 \theta} a \sec \theta \tan \theta d\theta = a \int \frac{\tan^4 \theta d\theta}{\sec^2 \theta}$$

$$= a \int \frac{(\sec^2 \theta - 1)^2}{\sec^2 \theta} d\theta = a \int (\sec^2 \theta - 2 + \cos^2 \theta) d\theta = a \left(\tan \theta - 2\theta + \frac{1}{2} \cos \theta \sin \theta + \frac{1}{2} \theta \right) + C$$

$$= a \left(\frac{\sqrt{x^2 - 9}}{x} - \frac{3}{2} \sec^{-1} \frac{x}{a} + \frac{1}{2} \cdot \frac{3}{x} + \frac{1}{2} \frac{\sqrt{x^2 - 9}}{x} \right) + C = \left(1 + \frac{a^2}{2x^2} \right) \sqrt{x^2 - 9} + \frac{3}{2} \sec^{-1} \left| \frac{x}{a} \right| + C$$

Solution Manual For Calculus Second Edition

**Stuart A. Klugman, Harry H.
Panjer, Gordon E. Willmot**



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Analysis of Financial Time Series Ruey S. Tsay, 2010-10-26 This book provides a broad mature and systematic introduction to current financial econometric models and their applications to modeling and prediction of financial time series data It utilizes real world examples and real financial data throughout the book to apply the models and methods described The author begins with basic characteristics of financial time series data before covering three main topics Analysis and application of univariate financial time series The return series of multiple assets Bayesian inference in finance methods Key features of the new edition include additional coverage of modern day topics such as arbitrage pair trading realized volatility and credit risk modeling a smooth transition from S Plus to R and expanded empirical financial data sets The overall objective of the book is to provide some knowledge of financial time series introduce some statistical tools useful for analyzing these series and gain experience in financial applications of various econometric methods

Analysis of Ordinal Categorical Data Alan Agresti, 2012-07-02 Statistical science's first coordinated manual of methods for analyzing ordered categorical data now fully revised and updated continues to present applications and case studies in fields as diverse as sociology public health ecology marketing and pharmacy Analysis of Ordinal Categorical Data Second Edition provides an introduction to basic descriptive and inferential methods for categorical data giving thorough coverage of new developments and recent methods Special emphasis is placed on interpretation and application of methods including an integrated comparison of the available strategies for analyzing ordinal data Practitioners of statistics in government industry particularly pharmaceutical and academia will want this new edition

Latent Class and Latent Transition Analysis Linda M. Collins, Stephanie T. Lanza, 2009-12-14 A modern comprehensive treatment of latent class and latent transition analysis for categorical data On a daily basis researchers in the social behavioral and health sciences collect information and fit statistical models to the gathered empirical data with the goal of making significant advances in these fields In many cases it can be useful to identify latent or unobserved subgroups in a population where individuals subgroup membership is inferred from their responses on a set of observed variables Latent Class and Latent

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Time Series Ngai Hang Chan, 2011-01-25 A new edition of the comprehensive hands on guide to financial time series now featuring S Plus and R software Time Series Applications to Finance with R and S Plus Second Edition is designed to present an in depth introduction to the conceptual underpinnings and modern ideas of time series analysis Utilizing interesting real world applications and the latest software packages this book successfully helps readers grasp the technical and conceptual manner of the topic in order to gain a deeper understanding of the ever changing dynamics of the financial world With balanced coverage of both theory and applications this Second Edition includes new content to accurately reflect the current state of the art nature of financial time series analysis A new chapter on Markov Chain Monte Carlo presents Bayesian methods for time series with coverage of Metropolis Hastings algorithm Gibbs sampling and a case study that explores the relevance of these techniques for understanding activity in the Dow Jones Industrial Average The author also supplies a new presentation of statistical arbitrage that includes discussion of pairs trading and cointegration In addition to standard topics such as forecasting and spectral analysis real world financial examples are used to illustrate recent developments in nonstandard techniques including Nonstationarity Heteroscedasticity Multivariate time series State space modeling and stochastic volatility Multivariate GARCH Cointegration and common trends The book s succinct and focused organization allows readers to grasp the important ideas of time series All examples are systematically illustrated with S Plus and R software highlighting the

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Generalized Linear Models Raymond H. Myers, Douglas C. Montgomery, G. Geoffrey Vining, Timothy J. Robinson, 2012-01-20 Praise for the First Edition The obvious enthusiasm of Myers Montgomery and Vining and their reliance on their many examples as a major focus of their pedagogy make Generalized Linear Models a joy to read Every statistician working in any area of applied science should buy it and experience the excitement of these new approaches to familiar activities Technometrics Generalized Linear Models With Applications in Engineering and the Sciences Second Edition continues to provide a clear introduction to the theoretical foundations and key applications of generalized linear models GLMs Maintaining the same nontechnical approach as its predecessor this update has been thoroughly extended to include the latest developments relevant computational approaches and modern examples from the fields of engineering and physical sciences This new edition maintains its accessible approach to the topic by reviewing the various types of problems that support the use of GLMs and providing an overview of the basic related concepts such as multiple linear regression nonlinear regression least squares and the maximum likelihood estimation procedure Incorporating the latest developments new features of this Second Edition include A new chapter on random effects and designs for GLMs A thoroughly revised chapter on logistic and Poisson regression now with additional results on goodness of fit testing nominal and ordinal responses and overdispersion A new emphasis on GLM design with added sections on designs for regression models and optimal designs for nonlinear regression models Expanded discussion of weighted least squares including examples that illustrate how to estimate the weights Illustrations of R code to perform GLM analysis The authors demonstrate the diverse applications of GLMs through numerous examples from classical applications in the fields of biology and biopharmaceuticals to more modern examples related to engineering and quality assurance The Second Edition has been designed to demonstrate the growing computational nature of GLMs as SAS Minitab JMP and R software packages are used throughout the book to demonstrate fitting and analysis of generalized linear models perform inference and conduct diagnostic checking Numerous figures and screen shots illustrating computer output are provided and a related FTP site houses supplementary material including computer commands and additional data sets Generalized Linear Models Second Edition is an excellent book for courses on regression analysis and regression modeling at the upper undergraduate and graduate level It also serves as a valuable reference for engineers scientists and statisticians who must understand and apply GLMs in their work

Game Theory E. N. Barron, 2013-04-22 An exciting new edition of the popular introduction to game theory and its applications The thoroughly expanded Second Edition presents a unique hands on

approach to game theory While most books on the subject are too abstract or too basic for mathematicians Game Theory An Introduction Second Edition offers a blend of theory and applications allowing readers to use theory and software to create and analyze real world decision making models With a rigorous yet accessible treatment of mathematics the book focuses on results that can be used to determine optimal game strategies Game Theory An Introduction Second Edition demonstrates how to use modern software such as MapleTM Mathematica and Gambit to create analyze and implement effective decision making models Coverage includes the main aspects of game theory including the fundamentals of two person zero sum games cooperative games and population games as well as a large number of examples from various fields such as economics transportation warfare asset distribution political science and biology The Second Edition features A new chapter on extensive games which greatly expands the implementation of available models New sections on correlated equilibria and exact formulas for three player cooperative games Many updated topics including threats in bargaining games and evolutionary stable strategies Solutions and methods used to solve all odd numbered problems A companion website containing the related Maple and Mathematica data sets and code A trusted and proven guide for students of mathematics and economics Game Theory An Introduction Second Edition is also an excellent resource for researchers and practitioners in economics finance engineering operations research statistics and computer science

Biostatistical Methods John M. Lachin, 2014-08-22 Praise for the First Edition an excellent textbook an indispensable reference for biostatisticians and epidemiologists International Statistical Institute A new edition of the definitive guide to classical and modern methods of biostatistics Biostatistics consists of various quantitative techniques that are essential to the description and evaluation of relationships among biologic and medical phenomena Biostatistical Methods The Assessment of Relative Risks Second Edition develops basic concepts and derives an expanded array of biostatistical methods through the application of both classical statistical tools and more modern likelihood based theories With its fluid and balanced presentation the book guides readers through the important statistical methods for the assessment of absolute and relative risks in epidemiologic studies and clinical trials with categorical count and event time data Presenting a broad scope of coverage and the latest research on the topic the author begins with categorical data analysis methods for cross sectional prospective and retrospective studies of binary polychotomous and ordinal data Subsequent chapters present modern model based approaches that include unconditional and conditional logistic regression Poisson and negative binomial models for count data and the analysis of event time data including the Cox proportional hazards model and its generalizations The book now includes an introduction to mixed models with fixed and random effects as well as expanded methods for evaluation of sample size and power Additional new topics featured in this Second Edition include Establishing equivalence and non inferiority Methods for the analysis of polychotomous and ordinal data including matched data and the Kappa agreement index Multinomial logistic for polychotomous data and proportional odds models for ordinal data Negative binomial models for count data as an alternative

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