

Nonlinear regression analysis and its applications.

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Article Preview :

Douglas M. Bates and Donald G. Watts. New York: John Wiley, 1989. xiv + 365 pp. \$39.95. Nonlinear Regression. G. A. F. Seber and C. J. Wild. New York: John Wiley, 1989. xxi + 768 pp. \$59.95. Nonlinear regression is sufficiently similar to linear regression that statistical scientists find the subject easy to approach, yet it is sufficiently different that it presents new problems. The familiar analysis and geometry of least squares carry over, but are more involved: First-order asymptotic methods are based on linear approximation, while refinements consider the regression function a surface in Euclidean space. Computationally, linear equations need to be solved, but they must be embedded in an iterative algorithm. Theoretically, there are several basic results concerning inference in nonlinear regression, but the situation is complicated enough to provide a serious challenge to methodology. An additional feature of nonlinear regression models is that they are often based on solutions to differential equations, which helps build a close tie between statistical inference and scientific explanation. Thus not only is the subject of substantial practical importance, but it is also interesting

because basic ideas in computing, inference, and modeling become better understood through their application in this comparatively simple yet often demanding setting. The new books by Bates and Watts and Seber and Wild both treat modeling, computing, and inference as central topics, but they differ substantially in style and substance. Bates and Watts have made valuable contributions to this field. They emphasize basic concepts, data-analytical examples, and practical advice throughout their seven chapters (263 pages, plus appendixes, 7 pages of references, and a 10-page bibliography). They sharply restrict their discussion, and their own work predominates. On the other hand, Seber and Wild are not active researchers in this area, but Seber is a skilled and experienced author of textbooks. Their book is encyclopedic, emphasizing theory and derivations in 15 chapters (675 pages, plus appendixes and 33 pages of references). They attempt a comprehensive survey of each subject they discuss. These books will be widely welcomed and used in teaching and research. Anyone interested in nonlinear regression should examine both. The chief strength of Bates and Watts is their direct, manual-like presentation coupled with their use of several examples in a step-by-step fashion throughout the book. The chief strength of Seber and Wild is their thoroughness of coverage. As reference works, the former is aimed more at the practitioner who needs a general understanding of available theory and methods, together with straightforward advice on solving problems; the latter will be especially valuable to a research worker who would like to see additional details or wishes to read a summary of the main results from the literature on a particular specialized topic. As textbooks, I could imagine two main uses. First, an advanced undergraduate or first-year graduate course could begin with a general discussion of nonlinear regression and could focus on practical considerations. This much is covered in the first three chapters of each book, though students will appreciate the...

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