

James R. Thompson Publications

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Books

1. *Nonparametric Probability Density Estimation*, (with Richard A. Tapia), Baltimore: The Johns Hopkins University Press, 1978, 176 pages.
2. *Cancer Modeling*, (with Barry W. Brown), New York: Marcel Dekker, 1987, 422 pages.
3. *Empirical Model Building*. Hoboken: John Wiley & Sons, 1989, 242 pages.
4. *Nonparametric Function Estimation, Modeling and Simulation*, (with Richard A. Tapia) Philadelphia: SIAM, 1990, 304 pages.
5. *Statistical Process Control for Quality Improvement*, (with Jacek Koronacki), New York: Chapman & Hall, 1993, 391 pages.
6. *Statystyczne sterowanie procesem: Metoda Deminga etapowej optymalizacji jakosci. (SPC: The Deming Method of Stepwise Quality Optimization.)* (with Jacek Koronacki), Warsaw: Akademicka Oficyna Wydawnicza PLJ, 1994, 282 pages.
7. *The Economics of Production and Productivity: A Modeling Approach* (with Edward E. Williams), Austin: Capital, 1996, 443 pages.

8. *Entrepreneurship, Planning, and Productivity* (with Edward E. Williams), Philadelphia: University Press of America, 1998, 342 pages.
9. *Business Planning: 25 Keys to a Sound Business Plan* (with Edward E. Williams and H. Albert Napier), New York: New York Times Pocket MBA Series, 1999, 94 pages. Business Series.
10. *Simulation: A Modeler's Approach*, New York: John Wiley & Sons, 1999, 297 pages.
11. *Statistical Process Control: The Deming Paradigm and Beyond*, (with Jacek Koronacki), Boca Raton: Chapman Hall/CRC Press, 2002, 431 pages.
12. *Models for Investors in Real World Markets* (with Edward E. Williams and M. Chapman Findlay), New York: John Wiley & Sons 2003, 372 pages.
13. *Techniki Zarzadzania Jakoscia: od Shewharta do metody "Six Sigma", (Techniques for Managing Quality: from Shewhart to "Six Sigma")* (with Jacek Koronacki and Jacek Nieckula). Warsaw: EXIT, 2005, 392 pages.
14. *Empirical Model Building: Data, Models and Reality, 2nd edition*. Hoboken: John Wiley & Sons, 2011, 242 pages.
15. *Data, Models, Reality: Case Studies in Empirical Model Building*, Hoboken: John Wiley and Sons, 2012, 460 pages.

Patent

US Patent 7,720,738 B2, May 18, 2010, *Methods and Apparatus for Determining A Return Distribution for an Investment Portfolio*

Articles

1. Some shrinkage techniques for estimating the mean, *Journal of the American Statistical Association*, March 1968, v. 63, pp. 113–122.
2. Accuracy borrowing in the estimation of the mean by shrinkage to an interval, *Journal of the American Statistical Association*, September 1968, v. 63, pp. 953–963.
3. Locally averaged risk, (with Khursheed Alam), *Annals of Statistical Mathematics*, v. 21, no. 3, 1969, pp. 457–469.

4. A selection procedure based on ranks, (with K. Alam), *Annals of Statistical Mathematics*, v. 23, no. 2, 1971, pp. 253–262.
5. Consideration of dose rate in intercavitary radiation therapy systems, (with H.D. Suit, B.W. Brown, and H.R. Withers), *Afterloading and Radiotherapy*, DHEW pub. no. (FDA) 72–8024, 1971, pp. 230–243.
6. Combat models as applied to radiotherapy, (with B. Brown), *The Proceedings of the Seventeenth Conference of the Design of Experiments in Army Research Development and Testing*, held at Walter Reed Hospital in December 1971, pp. 33–60.
7. A sequential sampling rule for selecting the most probable multinomial event, (with K. Alam and K. Seo), *Annals of Statistical Mathematics*, v. 23, no. 3, 1971, pp. 365–374.
8. On selecting the least probable multinomial event, (with K. Alam) *Annals of Mathematical Statistics*, December 1973, v. 43, pp. 1981–1990.
9. Power spectral density estimation by spline smoothing in the frequency domain, (with R.J.P. de Figueiredo), *Proceedings of the Third Conference in Nonlinear Estimation Theory*, 1972, pp. 50–57.
10. Some biased estimates of the mean of a normal distribution, (with K. Alam), *Annals of Statistical Mathematics*, v. 25, no. 1, 1973, pp. 57–64.
11. A modified estimate of the mean of a multivariate normal distribution, (with K. Alam), in *Trabajos de Estadística y de Investigación Operativa*, 1973, v. 24, pp. 55–61.
12. The THOR index of combat effectiveness, (with Robert M. Thrall), in the *Proceedings of the Eleventh Annual U.S. Army Operations Research Symposium*, 1972, pp. 125–132.
13. A problem of ranking and estimation with Poisson processes, (with K. Alam) *Technometrics*, 1973, v. 15, no. 4, pp. 801–808.
14. Time series analysis of mosquito population data, (with Carl S. Hacker and David W. Scott), *The Journal of Medical Entomology*, 1973, v. 10, no.6, pp. 533–543.
15. A forecasting model for mosquito population densities, (with Carl S. Hacker and David W. Scott). *The Journal of Medical Entomology*, 1973 v. 10, no. 6, pp. 544–551.

16. Theoretical consideration of dose rate factors influencing radiation strategy, (with B. Brown, R. Withers, H. Suit, T. Barkely), *Radiology*, 1974, v. 110, no. 1, pp. 197–202.
17. A transfer function forecasting model for mosquito populations, (with C. Hacker and D. Scott), *The Canadian Entomologist*, 1975, v.107, pp 243–249.
18. A systems approach to mosquito control, (with R. de Figueiredo and C. Hacker) *The Journal of Environmental Management*, 1975, v. 3, pp. 63–76.
19. The use of B-splines in the estimation of power spectra, (with J. Rodney Grisham) in *Proceedings of the Fifth Conference in Non-Linear Estimation Theory*, 1974, pp. 85–95.
20. Classification by means of B-spline potential functions with applications to remote sensing, (with J. Bennett and R. de Figueiredo) in *The Proceedings of the Sixth Southwestern Symposium on System Theory*, FA3, 1974.
21. A rationale for synchrony strategies in chemotherapy, (with B. Brown), in the *SIAM Proceedings of the symposium on Epidemiology*, pp. 34–44, 1974, Cooke and Ludwig, editors.
22. Nonparametric maximum likelihood estimation of probability densities by penalty function methods, (with G. de Montricher and R. Tapia), in the *Annals of Mathematical Statistics*, 1975, v. 3, no. 6, pp. 1329–1348.
23. Tumor growth patterns in multiple myeloma, (with R. Alexanian, B. Brown, J. Hokanson, B. Drewinko), 1977, *Cancer*, v. 39, no. 3, pp. 1077–1084.
24. An algorithm for nonparametric density estimation, (with D. Scott, and R. Tapia) *Computer Science and Statistics*, 1976, pp. 287–292.
25. A random number generator for continuous random variables based on an interpolation procedure of Akima's, (with V. Guerra and R. Tapia), *Computer Science and Statistics*, 1976, pp. 228–230.
26. Kernel density estimation revisited, (with D. Scott and R. Tapia), 1977, *Nonlinear Analysis*, v. 1, no. 4, pp. 339–372.
27. An argument for fortified defense in Western Europe, 1979, in *Decision Information for Tactical Command and Control*, Tsokos and Thrall, eds., New York: Academic Press, pp. 395–404.

28. Data-poor model validation, 1979, in *Decision Information for Tactical Command and Control*, Tsokos and Thrall, eds., Academic Press, pp. 405–408.
29. Relationships between plasma lipid concentrations and coronary artery disease in 496 patients, (with A. Gotto, M. DeBakey, et al), 1977, *Circulation*, v. 56, no. 5, pp. 875–883.
30. Optimal smoothing of direct estimates of the power spectrum, (with R. Byrd and R. Tapia), 1978, *Communications in Statistics*, pp. 335–344.
31. Karl Pearson Was Right, (with D. Scott and R. Tapia), *Computer Science and Statistics: Tenth Annual Symposium on the Interface*, pp. 179–183.
32. Multivariate density estimation by discrete maximum penalized likelihood methods, (with D. Scott and R. Tapia), 1978, in *Graphical Representation of Multivariate Data*, Peter C. Wang, ed., New York: Academic Press, pp. 169–182.
33. Nonparametric probability density estimation by discrete maximum penalized likelihood criteria, (with D. Scott and R. Tapia), 1980, *Annals of Statistics*, v. 8, pp. 820–832.
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37. Nonparametric density estimation: Where do we go from here? (with R. Tapia), 1980, *Proceedings of the 1979 Army Numerical Analysis and Computer Conf.*, pp. 457–466.
38. The nonparametric estimation of probability densities in ballistics research, (with C. Fwu and R. Tapia), 1981, in the *Proceedings of the Twenty-Sixth Conference of the Design of Experiments in Army Research Development and Testing*, pp. 309–326.

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40. A data based algorithm for the generation of random vectors, (with M. Taylor), in *Computational Statistics and Data Analysis*, 1986, v.4, no.2, pp. 93–101.
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42. Probability density estimation in higher dimensions, (with D. Scott), 1983, in *Computer Science and Statistics*, J. Gentle, ed., Amsterdam: North Holland, pp. 173–179.
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52. AIDS: the mismanagement of an epidemic (1989), *Computers Math. Applic.*, v. 18, 965–972.
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58. A glimpse at exploratory data analysis, 1988, in *Proceedings of the Thirty–Third Conference on the Design of Experiments in Army Research Development and Testing*, U.S. Army Research Office, pp. 230–251.
59. Nonparametric density estimation, 1988, in *Proceedings of the Thirty–Third Conference on the Design of Experiments in Army Research Development and Testing*, U.S. Army Research Office, pp. 252–267.

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69. Effects of size and growth time of a murine sarcoma on its metastatic spread, 1992, (with B. Brown and L. Milas) *Clinical and Experimental Metastasis*, v. 10, pp. 77–86.
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Design of Experiments in Army Research Development and Testing, pp. 229–244.

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72. A parallelized, simulation based algorithm for parameter estimation, (with Martin Lawera) 1993, in *Proceedings of the Thirty-Eight Conference on the Design of Experiments in Army Reserach Development and Testing*, pp. 321–341.
73. Statistical safety factors reduce overdesign, (with R.W. Capps) 1993, in *Hydrocarbon Processing*, pp. 77–82.
74. Statystyczne sterowanie procesem, czyli etapowa poprawa jakosci, produkcji i uslug, (with J. Koronacki) 1996, in *Problemy Jakosci*, v xxvii, pp. 6–12.
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98. Institutional Aspects of the Securities Markets, 2008. In *The Handbook of Finance*, Fbozzi, F.J.,ed. Hoboken: John Wiley & Sons. pp. 37–50. (with E.E. Williams and M. Chapman Findlay III.
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104. Simulation–based estimation a case study in oncology (SI-MEST) and a case study in portfolio selection (Simugram) (2014), *WIRES*, 379–385. (Focus article)
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106. Portfolio Selection: The Power of Equal Weight, to appear in *J. Port. Mgt.* arXiv:1602.00782v1 (submitted 8 Feb 2016, v2). <http://arxiv.org/pdf/1602.00782v1.pdf> (with Philip Ernst and Yinsen Miao).
107. Tukey's Transformational Ladder for Portfolio Management, to appear in *J. Port. Mgt.* arXiv:1603.06050 [q-fin.PM] (Submitted on 19 Mar 2016). <http://arxiv.org/pdf/1603.06050v1> (with Philip Ernst and Yinsen Miao).

Ph.D. Students of James R. Thompson

1. Gilbert de Montricher (co-directed with R.A. Tapia), degree received in 1972, *Nonparametric Bayesian Estimation of Probability Densities by Function Space Techniques*.
2. John Bennett (co-directed with R.J.P. de Fiqueriedo), degree received in 1973, *A Pattern Recognition Technique for Remote Sensing*.
3. James A. Hokanson (codirected with Barry W. Brown), degree received in 1975 (UTGSBS), *A Simulation Study of Myeloma Growth and Treatment*.
4. David W. Scott (co-directed with R.A. Tapia), degree received in 1976, *Discrete Maximum Penalized Likelihood Density Estimation*.
5. Melvyn Smith, degree received in 1980, *An Epidemiological Model for the Control of Gonorrhoea*.
6. E. Neely Atkinson, degree received in 1981. *An Epidemiological Examination of the Effects of Asbestos on Lung Function*.
7. Richard Hathaway, degree received in 1982 (co-directed with J.E. Dennis), *The EM Algorithm for the Maximum Likelihood Estimation of Gaussian Mixtures*.
8. Steven B. Boswell, degree received in 1983, *Nonparametric Mode Estimation for Higher Dimensional Densities*.
9. Roland P. Sanchez, degree received in 1990, *A Nonparametric Regression Algorithm for Time Series Forecasting Applied to Daily Maximum Urban Ozone Concentrations*.
10. R. Webster West, degree received in 1994. *Modeling the Potential Impact of HIV on the Spread of Tuberculosis in the United States*.

11. Marc N. Elliott, degree received in 1995. *An Automatic Algorithm for the Estimation of Mode Location and Numerosity in General Multidimensional Data.*
12. Mark Overley, degree received in 1995. *A Stochastic Approach to Prepayment Modeling.*
13. Otto Schwalb, degree received in 1999. *Practical and Effective Methods of Simulation Based Parameter Estimation for Multidimensional Data.*
14. Martin Lawera, degree received in 2000. *Futures Pricing: Data Mining and Modeling Approaches.*
15. John Miller, 2003 (co-directed with Edward E. Williams). *Venture Capital, Entrepreneurship and Long-Run Performance Prediction: An Application of Data Mining.*
16. John A. Dobelman, 2004 (co-directed with Edward E. Williams and Katherine B. Ensor) *Market Outperformance by Nonparametric Simugram-Based Portfolio Selection.*
17. Richard Affinito, 2013. *Detecting the Arrival and the Departure of the Bear.*