COMPUTATIONAL ADVANCES IN DATA-CONSISTENT INVERSION: MEASURE-THEORETIC METHODS FOR IMPROVING PREDICTIONS

by

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Computational Advances in Data-Consistent Inversion: Measure-Theoretic Methods for Improving

Predictions

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ABSTRACT

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The form and content of this abstract are approved. I recommend its publication.

Approved: Dr. Troy Butler

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ACKNOWLEDGEMENTS

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ABBREVIATIONS AND NOTATION

A.1 Abbreviations

CNR Control net reduction.

CPR Control polygon reduction.

CRAN The Comprehensive R Archive Network.

DHS Daily Hormone Study, a sub-study of SWAN.

DLT Day of Luteal Transition.

PDG Prognanediol-glucuronid, is the urine metabolite of progesterone.

SWAN The Study of Women's Health Across the Nation.

TTM Time-to-menopause

A.2 Mathematic Notation

A.2.1 General Notation

x italicized, Roman or Greek letter, denotes a scalar values

x italicized, bold, lowercase Roman or Greek letter, denotes a column vector or set.

X italicized, bold, uppercase Roman or Greek letter, denotes a matrix or set.

n(x) cardinality, number of elements, of the vector or set x

 $x \in (a,b)$ the value x is within the interval such that a < x < b

 $x \in (a, b]$ the value x is within the interval such that $a < x \le b$

 $x \in [a,b)$ the value x is within the interval such that $a \le x < b$

 $x \in [a, b]$ the value x is within the interval such that $a \le x \le b$

 $1_A(x)$ the indicator function,

$$1_{A}(x) = \begin{cases} 1 & x \in A \\ 0 & x \notin A \end{cases}.$$

 $\mathbf{1}_n$ an column vector of n 1s

I the identity matrix

 I_n the $n \times n$ identity matrix

 X^{-1} the inverse matrix, that is, $X^{-1}X = I$.

 \boldsymbol{X}^T transpose

 \otimes Kronecker product

• element-wise multiplication

A.2.2 Sets

 $\{x, y, z, \ldots\}$ The set comprising the elements of x, y, z, \ldots

 $\{x,y,z\}\backslash x$ The set comprising the elements of y and z, that is, the backslash removes elements from the set.

 $\{x_i\}_{i=1}^n$ The set comprising the elements of $x_1, x_2, x_3, \dots, x_n$.

 \mathbb{R} Set of real numbers

 $x \in \mathbb{R}^n$ x is a vector with n elements, all of which are real numbers.

A.2.3 Statistical Distributions

 $\mathcal{N}(\mu, \sigma^2)$ the uni-variable Gaussian distribution with mean μ and variance σ^2 .

 $\mathcal{N}(\mu, \Sigma)$ the multi-variable Gaussian distribution with mean vector μ and variance-covariance matrix Σ .

 $\phi(x)$ The standard Gaussian density function.

APPENDIX B

APPENDIX HEADER

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