

1. Record Nr.	UNICAMPANIAVAN0274816
Autore	Zagidullina, Aygul
Titolo	High-Dimensional Covariance Matrix Estimation : An Introduction to Random Matrix Theory / Aygul Zagidullina
Pubbl/distr/stampa	Cham, : Springer, 2021
Descrizione fisica	xiv, 115 p. : ill. ; 24 cm
Soggetti	60-XX - Probability theory and stochastic processes [MSC 2020] 62H12 - Estimation in multivariate analysis [MSC 2020] 62-XX - Statistics [MSC 2020] 62P20 - Applications of statistics to economics [MSC 2020] 62R07 - Statistical aspects of big data and data science [MSC 2020] 62J10 - Analysis of variance and covariance (ANOVA) [MSC 2020] 60B20 - Random matrices (probabilistic aspects) [MSC 2020]
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia