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	Autore	Fujikoshi Yasunori <1942->
	Titolo	Multivariate statistics [[electronic resource]] : high-dimensional and large-sample approximations / / Yasunori Fujikoshi, Vladimir V. Ulyanov, Ryoichi Shimizu
	Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2010
	ISBN	1-283-24646-5
		9786613246462
		0-470-53987-9
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	Descrizione fisica	1 online resource (564 p.)
	Collana	Wiley series in probability and statistics
	Altri autori (Persone)	UlyanovVladimir V. <1953->
		ShimizuRyoichi <1931->
	Disciplina	519.5/35
		519.535
	Soggetti	Multivariate analysis
		Approximation theory
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Description based upon print version of record.
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	Multivariate normal and related distributions -- Wishart distribution -- Hotelling's T² and lambda statistics -- Correlation coefficients -- Asymptotic expansions from multivariate basic statistics -- MANOVA models -- Multivariate regression -- Classical and high-dimensional tests for covariance matrices -- Discriminant analysis -- Principal component analysis -- Canonical correlation analysis -- Growth curve analysis --Approximation to the scale-mixted distributions -- Approximation to some related distributions -- Error bounds for approximations of multivariate tests -- Error bounds for approximations to some other statistics -- Appendix.
	Sommario/riassunto	A comprehensive examination of high-dimensional analysis of multivariate methods and their real-world applications Multivariate Statistics: High-Dimensional and Large-Sample Approximations is the first book of its kind to explore how classical multivariate methods can be revised and used in place of conventional statistical tools. Written by prominent researchers in the field, the book focuses on high-

dimensional and large-scale approximations and details the many basic multivariate methods used to achieve high levels of accuracy. The authors begin with a fundamental presenta