1. Record Nr. UNICAMPANIAVAN00018637

Titolo	La realtà inventata : contributi al costruttivismo / a cura di Paul Watzlawick ; testi di Rolf Breuer ... [et al.]
Pubbl/distr/stampa	Milano, : Feltrinelli, 1989
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Autore	Zagidullina Aygul
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Nota di contenuto	Foreword -- 1 Introduction -- 2 Traditional Estimators and Standard Asymptotics -- 3 Finite Sample Performance of Traditional Estimators -- 4 Traditional Estimators and High-Dimensional Asymptotics -- 5 Summary and Outlook -- Appendices.
Sommario/riassunto	This book presents covariance matrix estimation and related aspects of random matrix theory. It focuses on the sample covariance matrix estimator and provides a holistic description of its properties under two asymptotic regimes: the traditional one, and the high-dimensional regime that better fits the big data context. It draws attention to the deficiencies of standard statistical tools when used in the high-dimensional setting, and introduces the basic concepts and major results related to spectral statistics and random matrix theory under high-dimensional asymptotics in an understandable and reader-friendly way. The aim of this book is to inspire applied statisticians, econometricians, and machine learning practitioners who analyze high-dimensional data to apply the recent developments in their work.