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Nota di contenuto

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Sommario/riassunto

"Focusing on methodology and computation more than on theorems and proofs, this book provides computationally feasible and statistically efficient methods for estimating sparse and large covariance matrices of high-dimensional data. Extensive in breadth and scope, it features ample applications to a number of applied areas, including business and economics, computer science, engineering, and financial mathematics; recognizes the important and significant contributions of longitudinal and spatial data; and includes various computer codes in R throughout the text and on an author-maintained web site"--  
"The aim of this book is to provide computationally feasible and statistically efficient methods for estimating sparse and large covariance matrices of high-dimensional data"--

