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Autore	Fujikoshi Yasunori <1942->
Titolo	Multivariate statistics : high-dimensional and large-sample approximations // Yasunori Fujikoshi, Vladimir V. Ulyanov, Ryoichi Shimizu
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2010
ISBN	9786613246462 9781283246460 1283246465 9780470539873 0470539879 9780470539866 0470539860
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
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 T^2 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-mixed 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
