

1. Record Nr.	UNISA990000342450203316
Autore	ALLAND, Denis
Titolo	Droit international public / sous la direction de Denis Alland
Pubbl/distr/stampa	Paris : Presses universitaires de France, copyr. 2000
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Descrizione fisica	807 p. ; 22 cm
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Livello bibliografico	Monografia
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2. Record Nr.	UNINA9910633916903321
Autore	Reinsel Gregory C.
Titolo	Multivariate Reduced-Rank Regression : Theory, Methods and Applications // by Gregory C. Reinsel, Raja P. Velu, Kun Chen
Pubbl/distr/stampa	New York, NY : , : Springer New York : , : Imprint : Springer, , 2022
ISBN	9781071627938 1071627937
Edizione	[2nd ed. 2022.]
Descrizione fisica	1 online resource (420 pages) : illustrations
Collana	Lecture Notes in Statistics, , 2197-7186 ; ; 225
Classificazione	TKK
Disciplina	519.535
Soggetti	Statistics Statistical Theory and Methods
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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1. Multivariate Linear Regression -- 2. Reduced-Rank Regression Model -- 3. Reduced-Rank Regression Models with Two Sets of Regressors -- 4. Reduced-Rank Regression Model with Autoregressive Errors -- 5. Multiple Time Series Modeling with Reduced Ranks -- 6. The Growth Curve Model and Reduced-Rank Regression Methods -- 7. Seemingly Unrelated Regression Models with Reduced Ranks -- 8. Applications of Reduced-Rank Regression in Financial Economics -- 9. High-Dimensional Reduced-Rank Regression -- 10. Generalized Reduced-Rank Regression with Complex Data -- 11. Sparse and Low-Rank Regression. 12. Alternate Procedures for Analysis of Multivariate Regression Models.
Sommario/riassunto	This book provides an account of multivariate reduced-rank regression, a tool of multivariate analysis that enjoys a broad array of applications. In addition to a historical review of the topic, its connection to other widely used statistical methods, such as multivariate analysis of variance (MANOVA), discriminant analysis, principal components, canonical correlation analysis, and errors-in-variables models, is also discussed. This new edition incorporates Big Data methodology and its applications, as well as high-dimensional reduced-rank regression, generalized reduced-rank regression with complex data, and sparse and low-rank regression methods. Each chapter contains developments of basic theoretical results, as well as details on computational

procedures, illustrated with numerical examples drawn from disciplines such as biochemistry, genetics, marketing, and finance. This book is designed for advanced students, practitioners, and researchers, who may deal with moderate and high-dimensional multivariate data. Because regression is one of the most popular statistical methods, the multivariate regression analysis tools described should provide a natural way of looking at large (both cross-sectional and chronological) data sets. This book can be assigned in seminar-type courses taken by advanced graduate students in statistics, machine learning, econometrics, business, and engineering.
