High-Dimensional Covariance Estimation: With High-Dimensional Data (Hardback)

By Mohsen Pourahmadi

John Wiley Sons Inc, United States, 2013. Hardback. Book Condition: New. 236 x 160 mm. Language: English . Brand New Book. Methods for estimating sparse and large covariance matrices Covariance and correlation matrices play fundamental roles in every aspect of the analysis of multivariate data collected from a variety of fields including business and economics, health care, engineering, and environmental and physical sciences. High-Dimensional Covariance Estimation provides accessible and comprehensive coverage of the classical and modern approaches for estimating covariance matrices as well as their applications to the rapidly developing areas lying at the intersection of statistics and machine learning. Recently, the classical sample covariance methodologies have been modified and improved upon to meet the needs of statisticians and researchers dealing with large correlated datasets. High-Dimensional Covariance Estimation focuses on the methodologies based on shrinkage, thresholding, and penalized likelihood with applications to Gaussian graphical models, prediction, and mean-variance portfolio management. The book relies heavily on regression-based ideas and interpretations to connect and unify many existing methods and algorithms for the task. High-Dimensional Covariance Estimation features chapters on: * Data, Sparsity, and Regularization * Regularizing the Eigenstructure * Banding, Tapering, and Thresholding * Covariance Matrices * Sparse Gaussian Graphical Models *...

Reviews

Excellent electronic book and valuable one. Better then never, though i am quite late in start reading this one. I am very easily can get a delight of studying a written book.
-- Anastacio Kreiger DDS

This ebook is amazing. It typically will not price excessive. I discovered this pdf from my dad and i recommended this publication to learn.
-- Rhoda Leffler