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In statistical theory, the field of high-dimensional statistics studies data whose dimension is larger than dimensions considered in classical multivariate analysis. High-dimensional statistics relies on the theory of random vectors. In many applications, the dimension of the data vectors may be larger than the sample size.

~~High-dimensional statistics~~ ~~Wikipedia~~

Buy Statistics for High-Dimensional Data: Methods, Theory and Applications (Springer Series in Statistics) 2011 by Buhlmann, Peter, Van de Geer, Sara (ISBN: 9783642201912) from Amazon's Book Store. Everyday low prices and free delivery on eligible orders.

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A special characteristic of the book is that it contains comprehensive mathematical theory on high-dimensional statistics combined with methodology, algorithms and illustrations with real data examples. This in-depth approach highlights the methods ' great potential and practical applicability in a variety of settings.

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Statistics for high-dimensional data: Introduction, and the Lasso for linear models Peter Buhlmann and Sara van de Geer " Seminar fur Statistik, ETH Z " " urch May 2012. High-dimensional data Ribo fl avin production with Bacillus Subtilis (in collaboration with DSM (Switzerland))

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Over the past decade, statistics have undergone drastic changes with the development of high-dimensional statistical inference. Indeed, on each indi-vidual, more and more features are measured to a point that their number usually far exceeds the number of observations. This is the case in biology and

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Our experiments show that on high-dimensional data, the X-tree outperforms the TV-tree and the R*-tree by orders of magnitude (cf. section 4). For dimensionality larger than 2, the X-tree is up to 450 times faster than the R*-tree and between 4 and 12 times faster than the TV-tree.

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Thereare20,200 parameters in the covariance matrix. This is a high-dimensional statistical problem and estimating it accurately poses challenges. Covariance matrices pervade every facet of financial econometrics, from asset allocation, asset pricing, and risk management, to derivative pricing and proprietary trading.

~~Statistical challenges with high dimensionality: feature ...~~

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3. Contributions to high-dimensional data analysis. As a way to foster links between FDA and high-dimensional statistics, this Special Issue includes some contributions on the latter theme, most notably the paper by Bodnar, Okhrin, and Parolya . However, other papers are at the cross-roads between the two fields and are therefore highly ...

~~Recent advances in functional data analysis and high ...~~

B ü hlmann, P. (2007). Variable selection for high-dimensional data: with applications in molecular biology. Bulletin of the International Statistical Institute, 56nd session. PDF; Sch ä fer, J. and B ü hlmann, P. (2007). Modeling inhomogeneous high-dimensional data-sets: with applications in learning large-scale gene correlations. S.Co. 2007. PDF

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However, the eld of Statistics must constantly adapt and innovate to develop methods that accommodate the data it is tasked with to study, and today, much of that data is high-dimensional: pis very large and often greatly exceeds n.