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Peter Bühlmann · Sara van de Geer

Statistics for High-Dimensional Data

Methods, Theory and Applications

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Statistics for High-Dimensional Data Peter Bühlmann, Sara van de Geer, 2011-08-26 Modern statistics deals with large and complex data sets and consequently with models containing a large number of parameters This book presents a detailed account of recently developed approaches including the Lasso and versions of it for various models boosting methods undirected graphical modeling and procedures controlling false positive selections 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 As such it is a valuable resource for researchers graduate students and experts in statistics applied mathematics and computer science

Introduction to High-Dimensional Statistics Christophe Giraud, 2014-12-17 Ever greater computing technologies have given rise to an exponentially growing volume of data Today massive data sets with potentially thousands of variables play an important role in almost every branch of modern human activity including networks finance and genetics However analyzing such data has presented a challenge for statisticians

Statistical Analysis for High-Dimensional Data Arnoldo Frigessi, Peter Bühlmann, Ingrid Glad, Mette Langaas, Sylvia Richardson, Marina Vannucci, 2016-02-16 This book features research contributions from The Abel Symposium on Statistical Analysis for High Dimensional Data held in Nyv gar Lofoten Norway in May 2014 The focus of the symposium was on statistical and machine learning methodologies specifically developed for inference in big data situations with particular reference to genomic applications The contributors who are among the most prominent researchers on the theory of statistics for high dimensional inference present new theories and methods as well as challenging applications and computational solutions Specific themes include among others variable selection and screening penalised regression sparsity thresholding low dimensional structures computational challenges non convex situations learning graphical models sparse covariance and precision matrices semi and non parametric formulations multiple testing classification factor models clustering and preselection Highlighting cutting edge research and casting light on future research directions the contributions will benefit graduate students and researchers in computational biology statistics and

the machine learning community *Handbook of Big Data* Peter Bühlmann, Petros Drineas, Michael Kane, Mark van der Laan, 2016-02-22 Handbook of Big Data provides a state of the art overview of the analysis of large scale datasets Featuring contributions from well known experts in statistics and computer science this handbook presents a carefully curated collection of techniques from both industry and academia Thus the text instills a working understanding of key statistical

Big Data in Complex Systems Aboul Ella Hassanien, Ahmad Taher Azar, Vaclav Snasael, Janusz Kacprzyk, Jemal H. Abawajy, 2015-01-02 This volume provides challenges and Opportunities with updated in depth material on the application of Big data to complex systems in order to find solutions for the challenges and problems facing big data sets applications Much data today is not natively in structured format for example tweets and blogs are weakly structured pieces of text while images and video are structured for storage and display but not for semantic content and search Therefore transforming such content into a structured format for later analysis is a major challenge Data analysis organization retrieval and modeling are other foundational challenges treated in this book The material of this book will be useful for researchers and practitioners in the field of big data as well as advanced undergraduate and graduate students Each of the 17 chapters in the book opens with a chapter abstract and key terms list The chapters are organized along the lines of problem description related works and analysis of the results and comparisons are provided whenever feasible *Data Science: Theory and Applications*, 2021-02-12 Data Science Theory and Applications Volume 44 in the Handbook of Statistics series highlights new advances in the field with this new volume presenting interesting chapters on a variety of interesting topics including Modeling extreme climatic events using the generalized extreme value distribution Bayesian Methods in Data Science Mathematical Modeling in Health Economic Evaluations Data Science in Cancer Genomics Blockchain Technology Theory and Practice Statistical outline of animal home ranges an application of set estimation Application of Data Handling Techniques to Predict Pavement Performance Analysis of individual treatment effects for enhanced inferences in medicine and more Additional sections cover Nonparametric Data Science Testing Hypotheses in Large Complex Data From Urban Mobility Problems to Data Science Solutions and Data Structures and Artificial Intelligence Methods Provides the authority and expertise of leading contributors from an international board of authors Presents the latest release in the Handbook of Statistics series Updated release includes the latest information on Data Science Theory and Applications Exploration and Analysis of DNA Microarray and Other High-Dimensional Data Dhammika Amaratunga, Javier Cabrera, Ziv Shkedy, 2014-01-27 Praise for the First Edition extremely well written a comprehensive and up to date overview of this important field Journal of Environmental Quality Exploration and Analysis of DNA Microarray and Other High Dimensional Data Second Edition provides comprehensive coverage of recent advancements in microarray data analysis A cutting edge guide the Second Edition demonstrates various methodologies for analyzing data in biomedical research and offers an overview of the modern techniques used in microarray technology to study patterns of gene activity The new edition answers

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High-Dimensional Covariance Estimation Mohsen Pourahmadi,2013-05-28 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 Multivariate Regression The book is an ideal resource for researchers in statistics mathematics business and economics computer sciences and engineering as well as a useful text or supplement for graduate level courses in multivariate analysis covariance estimation statistical learning and high dimensional data analysis

Bulletin MLSA University of Michigan. College of Literature, Science, and the Arts,2009 **Analysis of Variance for High-Dimensional Data** Age K. Smilde,Federico Marini,Johan A. Westerhuis,Kristian Hovde Liland,2025-07-23 Overview of methods for analyzing high dimensional experimental data including theory methodologies and applications Analysis of Variance for High Dimensional Data summarizes all the methods to analyze high dimensional data that are obtained through applying an experimental design in the life food and chemical sciences especially those developed in recent years Written by international experts who lead development in the field Analysis of Variance for High Dimensional Data includes information

on Basic and established theories on linear models from a mathematical and statistical perspective Available methods and their mutual relationships including coverage of ASCA APCA PC ANOVA ASCA LiMM PCA and RM ASCA and PERMANOVA as well as various alternative methods and extensions Applications in metabolomics microbiome gene expression proteomics food science sensory science and chemistry Commercially available and open source software for application of these methods Analysis of Variance for High Dimensional Data is an essential reference for practitioners involved in data analysis in the natural sciences including professionals working in chemometrics bioinformatics data science statistics and machine learning The book is valuable for developers of new methods in high dimensional data analysis

Current Index to Statistics, Applications, Methods and Theory, 1999 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields

Multivariate Statistics Yasunori Fujikoshi, Vladimir V. Ulyanov, Ryoichi Shimizu, 2011-08-15 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 presentation of the basic tools and exact distributional results of multivariate statistics and in addition the derivations of most distributional results are provided Statistical methods for high dimensional data such as curve data spectra images and DNA microarrays are discussed Bootstrap approximations from a methodological point of view theoretical accuracies in MANOVA tests and model selection criteria are also presented Subsequent chapters feature additional topical coverage including High dimensional approximations of various statistics High dimensional statistical methods Approximations with computable error bound Selection of variables based on model selection approach Statistics with error bounds and their appearance in discriminant analysis growth curve models generalized linear models profile analysis and multiple comparison Each chapter provides real world applications and thorough analyses of the real data In addition approximation formulas found throughout the book are a useful tool for both practical and theoretical statisticians and basic results on exact distributions in multivariate analysis are included in a comprehensive yet accessible format Multivariate Statistics is an excellent book for courses on probability theory in statistics at the graduate level It is also an essential reference for both practical and theoretical statisticians who are interested in multivariate analysis and who would benefit from learning the applications of analytical probabilistic methods in statistics

TOPICS ON THEORETICAL FOUNDATIONS OF HIGH-DIMENSIONAL STATISTICS. Haoyi Yang, 2024 This dissertation investigates multiple fundamental theories in statistics addressing key challenges and proposing novel solutions in high dimensional data analysis The research is structured into four distinct yet interrelated chapters each focusing on a

specific statistical problem and its theoretical and practical implications Chapter 2 presents theoretical guarantees and iterative thresholding techniques for sparse principal component analysis PCA using the Elastic Net Rigorous convergence guarantees and estimation error bound for the proposed algorithms are provided and their utility in high dimensional data is demonstrated through extensive simulation studies and real world application Chapter 3 introduces Ladle statistics a new criterion for variable selection in high dimensional models This chapter focuses on the development and theoretical justification of Ladle statistics demonstrating its effectiveness in identifying relevant variables in complex models through both theoretical analysis and practical applications Chapter 4 explores the asymptotic theory for combining p values of dependent tests beyond the bivariate normal condition Traditional methods for combining p values often assume independence or simple dependence structures This chapter extends these methods to accommodate more complex dependencies and distributions providing new insights and robust approaches for high dimensional data analysis Chapter 5 summarizes the key findings of the dissertation discussing the theoretical contributions and practical implications of the research It outlines potential directions for future work emphasizing the need for further development in high dimensional statistical methods and their applications Together these chapters contribute to a deeper understanding of high dimensional statistical methods offering new tools and perspectives for both theoretical research and practical data analysis

Uncertainty Analysis with High Dimensional Dependence Modelling Dorota Kurowicka, Roger M.

Cooke, 2006-03-31 This text provides both the mathematical foundations and practical applications in this rapidly expanding area including an up to date comprehensive overview of the foundations and applications of uncertainty analysis all the key topics including uncertainty elicitation dependence modelling sensitivity analysis and probabilistic inversion numerous worked examples and applications workbook problems enabling use for teaching software support for the examples using UNICORN a Windows based uncertainty modelling package developed by the authors and a website featuring a version of the UNICORN software tailored specifically for the book as well as computer programs and data sets to support the examples

Proceedings of the Statistical Computing Section American Statistical Association. Statistical Computing

Section, 1985 **Large Sample Covariance Matrices and High-Dimensional Data Analysis** Jianfeng Yao, Shurong Zheng, Zhidong Bai, 2015-03-26 High dimensional data appear in many fields and their analysis has become increasingly important in modern statistics However it has long been observed that several well known methods in multivariate analysis become inefficient or even misleading when the data dimension p is larger than say several tens A seminal example is the well known inefficiency of Hotelling's T^2 test in such cases This example shows that classical large sample limits may no longer hold for high dimensional data statisticians must seek new limiting theorems in these instances Thus the theory of random matrices RMT serves as a much needed and welcome alternative framework Based on the authors own research this book provides a first hand introduction to new high dimensional statistical methods derived from RMT The book begins with

a detailed introduction to useful tools from RMT and then presents a series of high dimensional problems with solutions provided by RMT methods **IGARSS '95** ,1995 **IMS Bulletin** ,2007

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