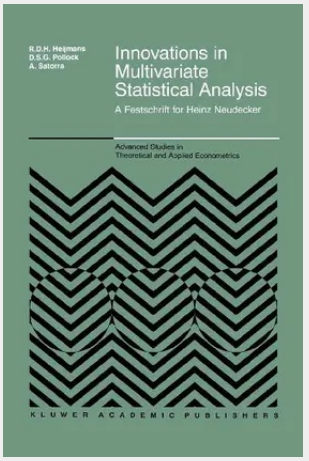
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Innovations in Multivariate Statistical Analysis

A Festschrift for Heinz Neudecker



The three decades which have followed the publication of Heinz Neudecker's seminal paper `Some Theorems on Matrix Differentiation with Special Reference to Kronecker Products' in the (1969) have witnessed the growing influence of matrix analysis in many scientific disciplines. Amongst these are the disciplines to which Neudecker has contributed directly - namely econometrics, economics, psychometrics and multivariate analysis.
This book aims to illustrate how powerful the tools of matrix analysis have become as weapons in the statistician's armoury. The majority of its chapters are concerned primarily with theoretical innovations, but all of them have applications in view, and some of them contain extensive illustrations of the applied techniques.
This book will provide research workers and graduate students with a cross-section of innovative work in the fields of matrix methods and multivariate statistical analysis. It should be of interest to students and practitioners in a wide range of subjects which rely upon modern methods of statistical analysis.
The contributors to the book are themselves practitioners of a wide range of subjects including econometrics, psychometrics, educational statistics, computation methods and electrical engineering, but they find a common ground in the methods which are represented in the book. It is envisaged that the book will serve as an important work of reference and as a source of inspiration for some years to come.

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