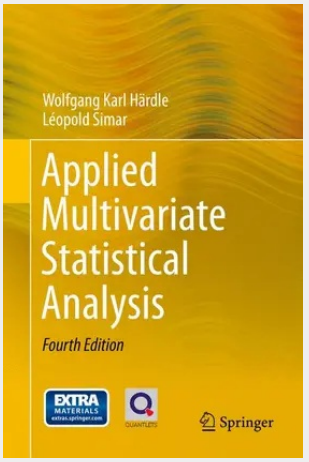
Härdle / Simar

# Applied Multivariate Statistical Analysis

Focusing on high-dimensional applications, this 4th edition presents the tools and concepts used in multivariate data analysis in a style that is also accessible for non-mathematicians and practitioners. All chapters include practical exercises that highlight applications in different multivariate data analysis fields. All of the examples involve high to ultra-high dimensions and represent a number of major fields in big data analysis. The fourth edition of this book on Applied Multivariate Statistical Analysis offers the following new features: - A new chapter on Variable Selection (Lasso, SCAD and Elastic Net) - All exercises are supplemented by R and MATLAB code that can be found on www.quantlet.de. The practical exercises include solutions that can be found in Härdle, W. and Hlavka, Z., Multivariate Statistics: Exercises and Solutions. Springer Verlag, Heidelberg.

Focusing on high-dimensional applications, this 4th edition presents the tools and concepts used in multivariate data analysis in a style that is also accessible for non-mathematicians and practitioners. It surveys the basic principles and emphasizes both exploratory and inferential statistics; a new chapter on Variable Selection (Lasso, SCAD and Elastic Net) has also been added. All chapters include practical exercises that highlight applications in different multivariate data analysis fields: in quantitative financial studies, where the joint dynamics of assets are observed; in medicine, where recorded observations of subjects in different locations form the basis for reliable diagnoses and medication; and in quantitative marketing, where consumers' preferences are collected in order to construct models of consumer behavior. All of these examples involve high to ultra-high dimensions and represent a number of major fields in big data analysis. The fourth edition of this book on Applied Multivariate Statistical Analysis offers the following new features: - A new chapter on Variable Selection (Lasso, SCAD and Elastic Net) - All exercises are supplemented by R and MATLAB code that can be found on www.quantlet.de The practical exercises include solutions that can be found in Härdle, W. and Hlavka, Z., Multivariate Statistics: Exercises and Solutions. Springer Verlag, Heidelberg.




**74,89 €**
69,99 € (zzgl. MwSt.)

*Lieferfrist: bis zu 10 Tage*

**Artikelnummer:** 9783662451700
**Medium:** Buch
**ISBN:** 978-3-662-45170-0
**Verlag:** Springer
**Erscheinungstermin:** 14.04.2015
**Sprache(n):** Englisch
**Auflage:** 4th Auflage 2015
**Produktform:** Kartoniert
**Gewicht:** 8891 g
**Seiten:** 580
**Format (B x H):** 157 x 233 mm



**Kundenservice Verlag Dr. Otto Schmidt KG**
Neumannstraße 10, 40235 Düsseldorf | kundenservice@otto-schmidt.de | 0221-93738-997 (Inland)