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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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Over the past decade, statistics have undergone drastic changes with the development of high-dimensional statistical inference. Indeed, on each individual, 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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There are 20,200 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

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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 ...

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Bühlmann, P. (2007). Variable selection for high-dimensional data: with applications in molecular biology. Bulletin of the International Statistical Institute, 56nd session. PDF; Schäfer, J. and Bühlmann, P. (2007). Modeling inhomogeneous high-dimensional data-sets: with

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applications in learning large-scale gene correlations. S.Co. 2007. PDF

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However, the field 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: p is very large and often greatly exceeds n .

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