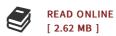




Robust Correlation: Theory and Applications (Hardback)

By Georgy L. Shevlyakov, Hannu Oja

John Wiley Sons Inc, United States, 2016. Hardback. Condition: New. 1. Auflage. Language: English. Brand New Book. This bookpresents material on both the analysis of the classical concepts of correlation and on the development of their robust versions, as well as discussing the related concepts of correlation matrices, partial correlation, canonical correlation, rank correlations, with the corresponding robust and non-robust estimation procedures. Every chapter contains a set of examples with simulated and real-life data. Key features: Makes modern and robust correlation methods readily available and understandable to practitioners, specialists, and consultants working in various fields. Focuses on implementation of methodology and application of robust correlation with R.Introduces the main approaches in robust statistics, such as Huber s minimax approach and Hampel s approach based on influence functions. Explores various robust estimates of the correlation coefficient including the minimax variance and bias estimates as well as the most Band V-robust estimates. Contains applications of robust correlation methods to exploratory data analysis, multivariate statistics, statistics of time series, and to real-life data.Includes an accompanying website featuring computer code and datasetsFeatures exercises and examples throughout the text using both small and large data sets. Theoretical and applied statisticians, specialists in multivariate statistics, robust statistics,...



Reviews

The book is great and fantastic. it had been writtern extremely perfectly and valuable. I am very happy to let you know that here is the finest pdf i have read through within my own life and can be he very best book for actually.

-- Miss Rossie Fay

The publication is straightforward in study safer to recognize. It is writter in straightforward words and never hard to understand. Its been printed in an extremely straightforward way and it is just after i finished reading this book through which basically modified me, affect the way i think.

-- Percy Bernhard