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Cuvillier Verlag Sep 2007, 2007. Taschenbuch. Book Condition: Neu. 208x147x15 mm. Neuware - This book is concerned with the development of interpretable models for prediction and inference in complex systems that primarily build on a Stein-type shrinkage approach. To achieve this, new estimators are developed for the variance and the covariance matrix even applicable to large dimensional data sets (e.g., gene expression data). The introduction of dynamical correlation extends the concept of correlation and the corresponding shrinkage estimators consistently to longitudinal...

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