

Get PDF

HIGH-DIMENSIONALITY IN STATISTICS AND PORTFOLIO OPTIMIZATION



Josef Eul Verlag Gmbh Dez 2012, 2012. Taschenbuch. Book Condition: Neu. 211x146x15 mm. This item is printed on demand - Print on Demand Neuware - Many challenges in multivariate analysis face the problem of dealing with samples whose dimension is of the same order as their size. This high-dimensional setting often leads to inconsistencies or degenerated distributions of certain estimators. In particular, estimators which are based on the sample covariance matrix are affected as the eigenvalues of this matrix behave...

Read PDF High-Dimensionality in Statistics and Portfolio Optimization

- Authored by Konstantin Glombek
- Released at 2012



Filesize: 4.59 MB

Reviews

Excellent e-book and useful one. It is written in straightforward phrases rather than confusing. I am just very happy to explain how here is the finest publication I have got read through in my very own lifestyle and might be the greatest book for possibly.

-- **Viva Schuster**

Very good e book and beneficial one. It can be filled with wisdom and knowledge Your life period is going to be enhance when you full reading this ebook.

-- **Arlene Kemmer**

Undoubtedly, this is the very best job by any article writer. It can be really interesting through studying time. Your way of life period is going to be transform as soon as you comprehensive reading this article pdf.

-- **Louie Will**
