



Multivariate Nonparametric Methods with R: An approach based on spatial signs and ranks (Paperback)

By Hannu Oja

Springer-Verlag New York Inc., United States, 2010. Paperback. Condition: New. 2010 ed.. Language: English . Brand New Book. This book introduces a new way to analyze multivariate data. The analysis of data based on multivariate spatial signs and ranks proceeds very much as does a traditional multivariate analysis relying on the assumption of multivariate normality: the L norm is just replaced by different L norms, observation vectors are replaced by their (standardized and centered) spatial signs and ranks, and so on. The methods are fairly efficient and robust, and no moment assumptions are needed. A unified theory starting with the simple one-sample location problem and proceeding through the several-sample location problems to the general multivariate linear regression model and finally to the analysis of cluster-dependent data is presented. The material is divided into 14 chapters. Chapter 1 serves as a short introduction to the general ideas and strategies followed in the book. Chapter 2 introduces and discusses different types of parametric, nonparametric, and semiparametric statistical models used to analyze the multivariate data. Chapter 3 provides general descriptive tools to describe the properties of multivariate distributions and multivariate datasets. Multivariate location and scatter functionals and statistics and their use is described in detail. Chapter 4 introduces...



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