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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

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Over the past decade, statistics have undergone drastic changes with the development of high-dimensional statistical inference. Indeed, on each indi-vidual, 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 fi nancial econometrics, from asset allocation, asset pricing, and risk management, to derivative pricing and proprietary trading.

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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 ...

~~Recent advances in functional data analysis and high ...~~

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

~~Peter Bühlmann—Publications—Seminar for Statistics~~

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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