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Functional Data Analysis Ramsay

Jim Ramsay is Professor of Psychology at McGill University and is an international authority on many aspects of multivariate analysis. He was President of the

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Ramsay
Statistical Society of
Canada in 2002-3 and
holds the Society's
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**Functional Data
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Functional Data Analysis (Springer Series in Statistics

...

In a nutshell, they use
the techniques of
functional analysis (the
field of mathematics
that deals with spaces

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of functions and operators) to extend the techniques of multivariate statistics to situations where the data are functional. Silverman and Ramsay present several very well motivated examples that clearly demonstrate the utility of their techniques.

**Amazon.com:
Functional Data
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Series in ...**

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Ruanmin Cao, Lajos Horváth, Zhenya Liu, Yuqian Zhao, A study of data-driven momentum and disposition effects in the Chinese stock market by functional data analysis, Review of Quantitative Finance and Accounting, 10.1007/s11156-019-00791-x, (2019).

**Functional Data
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Major Reference ...**

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Jim Ramsay is Professor of Psychology at McGill University and is an international authority on many aspects of multivariate analysis. He was President of the Statistical Society of Canada in 2002-3 and holds the Society's Gold Medal for his work in functional data analysis.

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Jim Ramsay apologizes to those who have logged into this web site hoping to see some news about the world of functional data analysis. For a variety of reasons Jim has neglected the maintenance of the site, some of these being technical in nature. But he's now back and in the process of once again adding value to these

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Ramsey

web pages. Check back
in soon.

Functional Data Analysis - Welcome!

Functional data
analysis involves
infinite dimensional
processes and/or data.
The paper shows how
the theory of L-splines
can support
generalizations of
linear modelling and
principal components
analysis to samples
drawn from random

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functions. Spline smoothing rests on a partition of a function space into two orthogonal subspaces, one of which contains the obvious or structural components of variation among a set of observed functions, and the other of which contains residual components.

Some Tools for Functional Data Analysis - Ramsay

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Functional data analysis A functional variable is one whose values depend on a continuous magnitude such as time. They are functional in the sense that they are evaluated at any time in the domain, instead of the discrete way, in which they were originally measured or observed (Ramsay and Silverman, 2005).

Functional data

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analysis for Statfda

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Analysis Some

References Three

references for this

course (all Springer)

Ramsay & Silverman,

2005, Functional Data

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Hooker & Graves,

2009, Functional Data

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Matlab Relevant

Software: fda package

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**A Short Course -
Cornell University**

Functional data analysis (FDA) is a branch of statistics that analyzes data providing information about curves, surfaces or anything else varying over a continuum. In its most general form, under an FDA framework each sample element is considered to be a

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function. The physical continuum over which these functions are defined is often time, but may also be spatial location, wavelength, probability, etc.

Functional data analysis - Wikipedia

The second section describes functional versions of traditional methods such principal components analysis and linear modelling, and also mentions

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purely functional approaches that involve working with and estimating differential equations in the functional data analysis process.

Functional Data Analysis - Ramsay - - Major Reference ...

The data sets exemplify the wide scope of functional data analysis; they are drawn from growth analysis, meteorology,

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biomechanics, equine science, economics, and medicine. The book presents novel statistical technology while keeping the mathematical level widely accessible.

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The data sets exemplify the wide scope of functional data analysis; they are drawn from growth

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analysis, meteorology,
biomechanics, equine
science, economics,
and medicine. The
book presents novel...

**Functional Data
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Ramsay, B. W.
Silverman ...**

Jim Ramsay is
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President of the Statistical Society of Canada in 2002-3 and holds the Society's Gold Medal for his work in functional data analysis.

Functional Data Analysis with R and MATLAB

Applied Functional Data Analysis: Methods and Case Studies. by James O. Ramsay and Bernard W. Silverman. New York: Springer-

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Verlag, 2002. ISBN
0-387-95414-7. Read a
review from
Technometrics here.
This web page contains
links to individual
pages for each chapter
in the book. The web
page for each chapter
contains links to some
or all of the ...

Applied Functional Data Analysis: Methods and Case Studies

For those already

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involved in functional data analysis as a research area, or with graduate level training in statistics and/or mathematics This list was compiled, and further commented on, by James O. Ramsay.

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Bibliography

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authority on many aspects of multivariate analysis. He was President of the Statistical Society of Canada in...

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Functional data analysis (FDA) refers to the statistical analysis of data samples consisting of random functions or surfaces,

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where each function is viewed as one sample element. Typically, the random functions contained in the sample are considered to be independent and to correspond to smooth realizations of an underlying stochastic process.

Functional data analysis - Encyclopedia of Mathematics

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analysis, which lots of us like to call "FDA", is about the analysis of information on curves or functions. FDA is a collection statistical techniques for answering questions like, "What are the main ways in which the curves vary from one writing to

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