

# Functional Data Analysis Ramsay

Frédéric Ferraty, Yves Romain

**Functional Data Analysis** James Ramsay, B. W. Silverman, 2013-11-11 Included here are expressions in the functional domain of such classics as linear regression, principal components analysis, linear modelling, and canonical correlation analysis, as well as specifically functional techniques such as curve registration and principal differential analysis. Data arising in real applications are used throughout for both motivation and illustration, showing how functional approaches allow us to see new things, especially by exploiting the smoothness of the processes generating the data. The data sets exemplify the wide scope of functional data analysis; they are drawn from growth analysis, meteorology, biomechanics, equine science, economics, and medicine. The book presents novel statistical technology while keeping the mathematical level widely accessible. It is designed to appeal to students, applied data analysts, and to experienced researchers; and as such is of value both within statistics and across a broad spectrum of other fields. Much of the material appears here for the first time.

**Functional Data Analysis with R and MATLAB** James Ramsay, Giles Hooker, Spencer Graves, 2009-06-29 The book provides an application-oriented overview of functional analysis, with extended and accessible presentations of key concepts such as spline basis functions, data smoothing, curve registration, functional linear models and dynamic systems. Functional data analysis is put to work in a wide range of applications, so that new problems are likely to find close analogues in this book. The code in R and Matlab in the book has been designed to permit easy modification to adapt to new data structures and research problems.

**Applied Functional Data Analysis** J.O. Ramsay, B.W. Silverman, 2007-11-23 This book contains the ideas of functional data analysis by a number of case studies. The case studies are accessible to research workers in a wide range of disciplines. Every reader should gain not only a specific understanding of the methods of functional data analysis, but more importantly a general insight into the underlying patterns of thought. There is an associated web site with MATLABr and S?PLUSr implementations of the methods discussed.

*S+Functional Data Analysis* Douglas B. Clarkson, Chris Fraley, Charles Gu, James Ramsay, 2006-06-02 This book can be considered a companion to two other highly acclaimed books involving James Ramsay and Bernard Silverman: *Functional Data Analysis, Second Edition* (2005) and *Applied Functional Data Analysis* (2002). This user's manual also provides the documentation for the S+FDA library for SPlus.

**Introduction to Functional Data Analysis** Piotr Kokoszka, Matthew Reimherr, 2017-09-27 Introduction to Functional Data Analysis provides a concise textbook introduction to the field. It explains how to analyze functional data, both at exploratory and inferential levels. It also provides a systematic and accessible exposition of the methodology and the required mathematical framework. The book can be used as textbook for a semester-long course on FDA for advanced undergraduate or MS statistics majors, as well as for MS and PhD students in other disciplines, including applied mathematics, environmental science, public health, medical research, geophysical sciences and economics. It can also be used for self-study and as a reference for researchers in those fields who wish to acquire solid understanding of FDA methodology and practical guidance for its implementation. Each chapter contains plentiful examples of relevant R code and theoretical and data analytic problems. The material of the book can be roughly divided into four parts of approximately equal length: 1) basic concepts and techniques of FDA, 2) functional regression models, 3) sparse and dependent functional data, and 4) introduction to the Hilbert space framework of FDA. The book assumes advanced undergraduate background in calculus, linear algebra, distributional probability theory, foundations of statistical inference, and some familiarity with R programming. Other required statistics background is provided in scalar settings before the related functional concepts are developed. Most chapters end with references to more advanced research for those who wish to gain a more in-depth understanding of a specific topic.

**Dynamic Data Analysis** James Ramsay, Giles Hooker, 2017-06-27 This text focuses on the use of smoothing methods for developing and estimating differential equations following recent developments in functional data analysis and building on techniques described in Ramsay and Silverman (2005) *Functional Data Analysis*. The central concept of a dynamical system as a buffer that translates sudden changes in input into smooth controlled output responses has led to applications of previously analyzed data, opening up entirely new opportunities for dynamical systems. The technical level has been kept low so that those with little or no exposure to differential equations as modeling objects can be brought into this data analysis landscape. There are already many texts on the mathematical properties of ordinary differential equations, or dynamic models, and there is a large literature distributed over many fields on models for real world processes consisting of differential equations. However, a researcher interested in fitting such a model to data, or a statistician interested in the properties of differential equations estimated from data will find rather less to work with. This book fills that gap.

*S+Functional Data Analysis* Douglas B. Clarkson, Chris Fraley, Charles Gu, James Ramsay, 2005-07-01 This book can be considered a companion to two other highly acclaimed books involving James Ramsay and Bernard Silverman: *Functional Data Analysis, Second Edition* (2005) and *Applied Functional Data Analysis* (2002). This user's manual also provides the documentation for the S+FDA library for SPlus.

**Nonparametric Functional Data Analysis** Frédéric Ferraty, Philippe Vieu, 2006-11-22 Modern apparatuses allow us to collect samples of functional data, mainly curves but also images. On the other hand, nonparametric statistics produces useful tools for standard data exploration. This book links these two fields of modern statistics by explaining how functional data can be studied through parameter-free statistical ideas. At the same time it shows how functional data can be studied through parameter-free statistical ideas, and offers an original presentation of new nonparametric statistical methods for functional data analysis.

*Geostatistical Functional Data Analysis* Jorge Mateu, Ramon Giraldo, 2021-12-13 Geostatistical Functional Data Analysis Explore the intersection between geostatistics and functional data analysis with this insightful new reference. Geostatistical Functional Data Analysis presents a unified approach to modelling functional data when spatial and spatio-temporal correlations are present. The Editors link together the wide research areas of geostatistics and functional data analysis to provide the reader with a new area called geostatistical functional data analysis that will bring new insights and new open questions to researchers coming from both scientific fields. This book provides a complete and up-to-date account to deal with functional data that is spatially correlated, but also includes the most innovative developments in different open avenues in this field. Containing contributions from leading experts in the field, this practical guide provides readers with the necessary tools to employ and adapt classic statistical techniques to handle spatial regression. The book also includes: A thorough introduction to the spatial kriging methodology when working with functions A detailed exposition of more classical statistical techniques adapted to the functional case and extended to handle spatial correlations Practical discussions of ANOVA, regression, and clustering methods to explore spatial correlation in a collection of curves sampled in a region In-depth explorations of the similarities and differences between spatio-temporal data analysis and functional data analysis Aimed at mathematicians, statisticians, postgraduate students, and researchers involved in the analysis of functional and spatial data, Geostatistical Functional Data Analysis will also prove to be a powerful addition to the libraries of geoscientists, environmental scientists, and economists seeking insightful new knowledge and questions at the interface of geostatistics and functional data analysis.

**Analysis of Variance for Functional Data** Jin-Ting Zhang, 2013-06-18 Despite research interest in functional data analysis in the last three decades, few books are available on the subject. Filling this gap, *Analysis of Variance for Functional Data* presents up-to-date hypothesis testing methods for functional data analysis. The book covers the reconstruction of functional observations, functional ANOVA, functional linear models with functional responses, ill-conditioned functional linear models, diagnostics of functional observations, heteroscedastic ANOVA for functional data, and testing equality of covariance functions. Although the methodologies presented are designed for curve data, they can be extended to surface data. Useful for statistical researchers and practitioners analyzing functional data, this self-contained book gives both a theoretical and applied treatment of functional data analysis supported by easy-to-use MATLAB® code. The author provides a number of simple methods for functional hypothesis testing. He discusses pointwise, L2-norm-based, F-type, and bootstrap tests. Assuming only basic knowledge of statistics, calculus, and matrix algebra, the book explains the key ideas at a relatively low technical level using real data examples. Each chapter also includes bibliographical notes and exercises. Real functional data sets from the text and MATLAB codes for analyzing the data examples are available for download from the author's website.

**The Oxford Handbook of Functional Data Analysis** Frédéric Ferraty, Yves Romain, 2010-11-25 This Handbook aims to present a state of the art exploration of the high-tech field of functional data analysis, by gathering together most of major advances in this area.

**The Art of Semiparametrics** Stefan Sperlich, Gökhan Aydinli, 2006-07-25 This selection of articles emerged from different works presented The Art of Semiparametrics conference in 2003 in Berlin. It offers a collection of individual works that together show the large spectrum of semiparametric statistics. The book combines theoretical contributions with more applied and empirical studies. Although each article represents an original contribution to its own field, all are written in a self-contained way that may be read by non-experts.

**Exact Statistical Methods for Data Analysis** Samaradasa Weerahandi, 2013-12-01 Now available in paperback, this book covers some recent developments in statistical inference. It provides methods applicable in problems involving nuisance parameters such as those encountered in comparing two exponential distributions or in ANOVA without the assumption of equal error variances. The generalized procedures are shown to be more powerful in detecting significant experimental results and in avoiding misleading conclusions.

Theoretical Foundations of Functional Data Analysis, with an Introduction to Linear Operators Tailen Hsing, Randall Eubank, 2015-05-06 Theoretical Foundations of Functional Data Analysis, with an Introduction to Linear Operators provides a uniquely broad compendium of the key mathematical concepts and results that are relevant for the theoretical development of functional data analysis (FDA). The self-contained treatment of selected topics of functional analysis and operator theory includes reproducing kernel Hilbert spaces, singular value decomposition of compact operators on Hilbert spaces and perturbation theory for both self-adjoint and non self-adjoint operators. The probabilistic foundation for FDA is described from the perspective of random elements in Hilbert spaces as well as from the viewpoint of continuous time stochastic processes. Nonparametric estimation approaches including kernel and regularized smoothing are also introduced. These tools are then used to investigate the properties of estimators for the mean element, covariance operators, principal components, regression function and canonical correlations. A general treatment of canonical correlations in Hilbert spaces naturally leads to FDA formulations of factor analysis, regression, MANOVA and discriminant analysis. This book will provide a valuable reference for statisticians and other researchers interested in developing or understanding the mathematical aspects of FDA. It is also suitable for a graduate level special topics course.

**Object Oriented Data Analysis** J. S. Marron, Ian L. Dryden, 2021-11-18 Object Oriented Data Analysis is a framework that facilitates inter-disciplinary research through new terminology for discussing the often many possible approaches to the analysis of complex data. Such data are naturally arising in a wide variety of areas. This book aims to provide ways of thinking that enable the making of sensible choices. The main points are illustrated with many real data examples, based on the authors' personal experiences, which have motivated the invention of a wide array of analytic methods. While the mathematics go far beyond the usual in statistics (including differential geometry and even topology), the book is aimed at accessibility by graduate students. There is deliberate focus on ideas over mathematical formulas. J. S. Marron is the Amos Hawley Distinguished Professor of Statistics, Professor of Biostatistics, Adjunct Professor of Computer Science, Faculty Member of the Bioinformatics and Computational Biology Curriculum and Research Member of the Lineberger Cancer Center and the Computational Medicine Program, at the University of North Carolina, Chapel Hill. Ian L. Dryden is a Professor in the Department of Mathematics and Statistics at Florida International University in Miami, has served as Head of School of Mathematical Sciences at the University of Nottingham, and is joint author of the acclaimed book Statistical Shape Analysis.

**Inference for Functional Data with Applications** Lajos Horváth, Piotr Kokoszka, 2012-05-08 This book presents recently developed statistical methods and theory required for the application of the tools of functional data analysis to problems arising in geosciences, finance, economics and biology. It is concerned with inference based on second order statistics, especially those related to the functional principal component analysis. While it covers inference for independent and identically distributed functional data, its distinguishing feature is an in depth coverage of dependent functional data structures, including functional time series and spatially indexed functions. Specific inferential problems studied include two sample inference, change point analysis, tests for dependence in data and model residuals and functional prediction. All procedures are described algorithmically, illustrated on simulated and real data sets, and supported by a complete asymptotic theory. The book can be read at two levels. Readers interested primarily in methodology will find detailed descriptions of the methods and examples of their application. Researchers interested also in mathematical foundations will find carefully developed theory. The organization of the chapters makes it easy for the reader to choose an appropriate focus. The book introduces the requisite, and frequently used, Hilbert space formalism in a systematic manner. This will be useful to graduate or advanced undergraduate students seeking a self-contained introduction to the subject. Advanced researchers will find novel asymptotic arguments.

*New Developments in Classification and Data Analysis* Maurizio Vichi, Paola Monari, Stefania Mignani, Angela Montanari, 2006-03-30 This volume contains revised versions of selected papers presented during the biannual meeting of the Classification and Data Analysis Group of SocietA Italiana di Statistica, which was held in Bologna, September 22-24, 2003. The scientific program of the conference included 80 contributed papers. Moreover it was possible to recruit six internationally renowned invited speakers for plenary talks on their current research works regarding the core topics of IFCS (the International Federation of Classification Societies) and Wolfgang Gaul and the colleagues of the GfKl organized a session. Thus, the conference provided a large number of scientists and experts from home and abroad with an attractive forum for discussions and mutual exchange of knowledge. The talks in the different sessions focused on methodological developments in supervised and unsupervised classification and in data analysis, also providing relevant contributions in the context of applications. This suggested the presentation of the 43 selected papers in three parts as follows: CLASSIFICATION AND CLUSTERING Non parametric classification Clustering and dissimilarities MULTIVARIATE STATISTICS AND DATA ANALYSIS APPLIED MULTIVARIATE STATISTICS Environmental data Microarray data Behavioural and text data Financial data We wish to express our gratitude to the authors whose enthusiastic participation made the meeting possible. We are very grateful to the reviewers for the time spent in their professional reviewing work. We would also like to extend our thanks to the chairpersons and discussants of the sessions: their comments and suggestions proved very stimulating both for the authors and the audience.

*Recent Advances in Functional Data Analysis and Related Topics* Frédéric Ferraty, 2011-06-15 New technologies allow us to handle increasingly large datasets, while monitoring devices are becoming ever more sophisticated. This high-tech progress produces statistical units sampled over finer and finer grids. As the measurement points become closer, the data can be considered as observations varying over a continuum. This intrinsic continuous data (called functional data) can be found in various fields of science, including biomechanics, chemometrics, econometrics, environmetrics, geophysics, medicine, etc. The failure of standard multivariate statistics to analyze such functional data has led the statistical community to develop appropriate statistical methodologies, called Functional Data Analysis (FDA). Today, FDA is certainly one of the most motivating and popular statistical topics due to its impact on crucial societal issues (health, environment, etc). This is why the FDA statistical community is rapidly growing, as are the statistical developments. Therefore, it is necessary to organize regular meetings in order to provide a state-of-art review of the recent advances in this fascinating area. This book collects selected and extended papers presented at the second International Workshop of Functional and Operatorial Statistics (Santander, Spain, 16-18 June, 2011), in which many outstanding experts on FDA will present the most relevant advances in this pioneering statistical area. Undoubtedly, these proceedings will be an essential resource for academic researchers, master students, engineers, and practitioners not only in statistics but also in numerous related fields of application.

**Data** David F. Andrews, A.M. Herzberg, 2012-12-06 Statistics provides tools and strategies for the analysis of data. While much has been written about the methodology, sometimes without reference to data, little has been said about the data. In this volume we present sets of data obtained from many situations without any direct reference to a particular type of analysis. Our view of the usefulness of bringing together a broad collection of sets of data has been shared by many friends and contributors. Students of statistics need to gain facility with their art by applying their knowledge to many sets of data. Textbook examples tend to be small

and selected primarily to illustrate a particular technique, thus failing to demonstrate the questioning, iterative nature of statistical analysis. The situations which gave rise to the more extensive sets of data given in this volume are colourful and interesting, and can be readily understood by laymen, students and research workers with diverse interests. These sets were often chosen for their perverse reluctance to yield under the naive application of standard procedures. They do not have correct solutions. They describe situations where the statistician can develop skills and learn the limitations of statistical methods.

**Reading Machines** Stephen Ramsay, 2011-12-01 Besides familiar and now-commonplace tasks that computers do all the time, what else are they capable of? Stephen Ramsay's intriguing study of computational text analysis examines how computers can be used as reading machines to open up entirely new possibilities for literary critics. Computer-based text analysis has been employed for the past several decades as a way of searching, collating, and indexing texts. Despite this, the digital revolution has not penetrated the core activity of literary studies: interpretive analysis of written texts. Computers can handle vast amounts of data, allowing for the comparison of texts in ways that were previously too overwhelming for individuals, but they may also assist in enhancing the entirely necessary role of subjectivity in critical interpretation. **Reading Machines** discusses the importance of this new form of text analysis conducted with the assistance of computers. Ramsay suggests that the rigidity of computation can be enlisted in the project of intuition, subjectivity, and play.

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