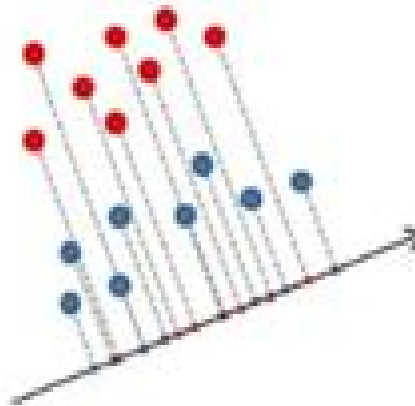


Linear Discriminant Analysis

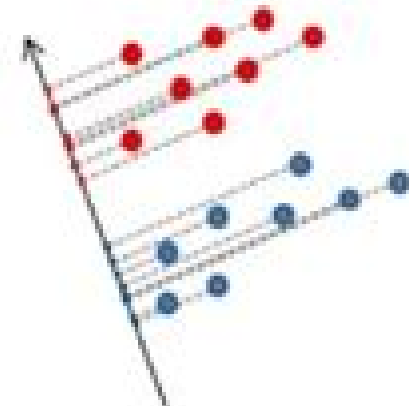
Labelled data



PCA projection:
Maximising the variance of
the whole set



LDA projection:
Maximising the distance
between groups



Discriminant Analysis And Applications

Mufda Jameel Abdalhadi Alrawashdeh



Discriminant Analysis And Applications:

Discriminant Analysis and Applications T. Cacoullos, 2014-05-10 Discriminant Analysis and Applications comprises the proceedings of the NATO Advanced Study Institute on Discriminant Analysis and Applications held in Kifissia Athens Greece in June 1972 The book presents the theory and applications of Discriminant analysis one of the most important areas of multivariate statistical analysis This volume contains chapters that cover the historical development of discriminant analysis methods logistic and quasi linear discrimination and distance functions Medical and biological applications and computer graphical analysis and graphical techniques for multidimensional data are likewise discussed Statisticians mathematicians and biomathematicians will find the book very interesting *Discriminant analysis and applications; edited by T.Cacoullos* NATO Advanced Study Institute on Discriminant Analysis and Applications, Athens, 1972, Theophilos Cacoullos,

Contributions to linear discriminant analysis with applications to growth curves Edward Kanuti Ngailo, 2020-05-06 This thesis concerns contributions to linear discriminant analysis with applications to growth curves Firstly we present the linear discriminant function coefficients in a stochastic representation using random variables from the standard univariate distributions We apply the characterized distribution in the classification function to approximate the classification error rate The results are then extended to large dimension asymptotics under assumption that the dimension p of the parameter space increases together with the sample size n to infinity such that the ratio converges to a positive constant $c > 0$ Secondly the thesis treats repeated measures data which correspond to multiple measurements that are taken on the same subject at different time points We develop a linear classification function to classify an individual into one out of two populations on the basis of the repeated measures data that when the means follow a growth curve structure The growth curve structure we first consider assumes that all treatments groups follows the same growth profile However this is not necessarily true in general and the problem is extended to linear classification where the means follow an extended growth curve structure i.e the treatments under the experimental design follow different growth profiles At last a function of the inverse Wishart matrix and a normal distribution finds its application in portfolio theory where the vector of optimal portfolio weights is proportional to the product of the inverse sample covariance matrix and a sample mean vector Analytical expressions for higher order moments and non central moments of the portfolio weights are derived when the returns are assumed to be independently multivariate normally distributed Moreover the expressions for the mean variance skewness and kurtosis of specific estimated weights are obtained The results are complemented using a Monte Carlo simulation study where data from the multivariate normal and t distributions are discussed Den här avhandlingen studerar diskriminantanalys klassificering av tillväxtkurvor och portföljteori Diskriminantanalys och klassificering i flerdimensionella tekniker som används för att separera olika mängder av objekt och för att tilldela nya objekt till redan definierade grupper så kallade klasser En klassisk metod för att använda Fishers linjära diskriminantfunktion och när alla parametrarna kända så kan man enkelt beräkna sannolikheterna för

felklassificering Tyvärr är så lättnad utan parametrarna måste skattas från data och då blir Fishers linjära diskriminantfunktion en funktion av en Wishartmatris och multivariat normalfördelade vektorer I den här avhandlingen studerar vi hur man kan approximativt beräkna sannolikheten för felklassificering under antagande att dimensionen på parameterutrymmet korrelerar tillsammans med antalet observationer genom att använda en särskild stokastisk representation av diskriminantfunktionen Upprepade mätningar över tiden på samma individ eller objekt gör att modellera med så kallade tillväxtkurvor Vid klassificering av tillväxtkurvor eller rättare sagt av upprepade mätningar för en ny individ bör man ta tillvara på både den spatiala och temporala informationen som finns hos dessa observationer Vi vidareutvecklar Fishers linjära diskriminantfunktion att passa för upprepade mätningar och beräknar asymptotiska sannolikheter för felklassificering Till sist kan man notera att snarlika funktioner av Wishartmatriser och multivariat normalfördelade vektorer dyker upp när man vill beräkna de optimala vikterna i portföljteori Genom en stokastisk representation studerar vi egenskaperna hos portföljvikterna och gör dessutom en simuleringsstudie för att först vad som händer när antagandet om normalfördelning inte är uppfyllt

Applied Discriminant Analysis Carl J. Huberty, 1994-08-11 Most books on discriminant analysis focus on statistical theory But properly applied discriminant analysis methods can be enormously useful in the interpretation of data This book is the first ever to offer a complete introduction to discriminant analysis that focuses on applications It provides numerous examples explained in great detail using current statistical discriminant analysis algorithms It also develops several themes that will be useful to researchers and students regardless of the analytical methods they employ They are the careful examination of data prior to final analysis the application of critical judgment and common sense to all analyses and interpretations and conducting multiple analyses as a matter of routine To encourage and enable readers to conduct multiple analyses of their data the accompanying diskette contains the four complete data sets and five special computer programs that are referred to repeatedly in the text and are the subjects of numerous exercise problems This enables the reader to carry out package analyses on the data sets using a variety of procedural options both within and across computer packages The term discriminant analysis means different things to different people For statisticians and researchers in the physical sciences it usually denotes the process through which group membership is predicted on the basis of multiple predictor variables Behavioral scientists on the other hand often use discriminant analysis to describe group differences across multiple response variables Though closely related predictive discriminant analysis PDA and descriptive discriminant analysis DDA are used for different purposes and should be approached in different ways To accentuate these differences and distinguish clearly between the two Applied Discriminant Analysis presents these topics separately For graduate students this book will expand your background in multivariate data analysis methods and facilitate both the reading and the conducting of applied empirical research It will also be of great use to experienced researchers who wish to enhance or update their quantitative background and to methodologists who want to learn more about the details of applied discriminant

data analysis and some still unresolved problems as well *Discriminant analysis and applications* Theophilos Cacoullou,1973 *Statistical Methods of Discrimination and Classification* Sung C. Choi,Ervin Y. Rodin,2014-05-17

Statistical Methods of Discrimination and Classification Advances in Theory and Applications is a collection of papers that tackles the multivariate problems of discriminating and classifying subjects into exclusive population The book presents 13 papers that cover that advancement in the statistical procedure of discriminating and classifying The studies in the text primarily focus on various methods of discriminating and classifying variables such as multiple discriminant analysis in the presence of mixed continuous and categorical data choice of the smoothing parameter and efficiency of k nearest neighbor classification and assessing the performance of an allocation rule The book will be of great use to researchers and practitioners of wide array of scientific disciplines including engineering psychology biology and physics Multi-step Linear Discriminant Analysis and Its Applications Hoang-Huy Nguyen,2012 **Applied MANOVA and Discriminant Analysis** Carl J. Huberty,Stephen Olejnik,2007-02-26 A complete introduction to discriminant analysis extensively revised expanded and updated This Second Edition of the classic book Applied Discriminant Analysis reflects and references current usage with its new title Applied MANOVA and Discriminant Analysis Thoroughly updated and revised this book continues to be essential for any researcher or student needing to learn to speak read and write about discriminant analysis as well as develop a philosophy of empirical research and data analysis Its thorough introduction to the application of discriminant analysis is unparalleled Offering the most up to date computer applications references terms and real life research examples the Second Edition also includes new discussions of MANOVA descriptive discriminant analysis and predictive discriminant analysis Newer SAS macros are included and graphical software with data sets and programs are provided on the book s related Web site The book features Detailed discussions of multivariate analysis of variance and covariance An increased number of chapter exercises along with selected answers Analyses of data obtained via a repeated measures design A new chapter on analyses related to predictive discriminant analysis Basic SPSS r and SAS r computer syntax and output integrated throughout the book Applied MANOVA and Discriminant Analysis enables the reader to become aware of various types of research questions using MANOVA and discriminant analysis to learn the meaning of this field s concepts and terms and to be able to design a study that uses discriminant analysis through topics such as one factor MANOVA DDA assessing and describing MANOVA effects and deleting and ordering variables **The Application of Linear Discriminant Analysis to Medical Data** S. M. M. Nicol,1978 **Discriminant Analysis and Clustering** National Research Council,Division on Engineering and Physical Sciences,Commission on Physical Sciences, Mathematics, and Applications,Board on Mathematical Sciences,Committee on Applied and Theoretical Statistics,Classification and Clustering,Panel on Discriminant Analysis,1988-02-01 *Multiple Discriminant Analysis: Marketing Research Applications* Richard Johnson,2011-06-30 Network Based Discriminant Analysis with Applications to FMRI Xiaoxing Cheng,2014

Discriminant Analysis William R. Klecka, 1980-08 Background Deriving the canonical discriminant functions
 Interpreting the canonical discriminant functions Classification procedures Stepwise inclusion of variables Concluding
 remarks **Robust Linear Discriminant Analysis** Mufda Jameel Abdalhadi Alrawashdeh, 2014 *Discriminant analysis
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 to Problems from the Biological and Geological Sciences** Dorothy Ann Woodside, Carleton University. Dissertation.
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Multiple Discriminant Analysis: Applications to Marketing Research Richard M. Johnson, 1970 **The Theory of
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On the Financial Applications of Discriminant Analysis O. Maurice Joy, John O. Tollefson, 1975

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