Contribution ID: **94**   Type: **Plenary talk**

Multivariate analysis and data mining: statistics in the computer age

Tuesday, 6 September 2011 09:40 (40 minutes)

For very sound reasons, including the central limit theorem and mathematical tractability, classical multivariate statistics was heavily based on the multivariate normal distribution. However, the development of powerful computers, as well as increasing numbers of very large data sets, has led to a dramatic blossoming of research in this area, and the development of entirely new tools for multivariate analysis. The talk will present an overview of such developments, illustrating with ideas, tools, and methods such as empirical Bayes, false discovery rate, bootstrap methods, anomaly detection methods, and streaming data analysis.

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Session Classification: Tuesday 06th - Morning session

Track Classification: Track 2 : Data Analysis - Algorithms and Tools