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**Functional Data
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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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...

In a nutshell, they use the techniques of functional analysis (the field of mathematics that deals with spaces of functions and operators) to extend the techniques of multivariate statistics to situations where the data are functional.

Silverman and Ramsay

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present several very well motivated examples that clearly demonstrate the utility of their techniques.

**Amazon.com:
Functional Data
Analysis (Springer
Series in ...**

Ruanmin Cao, Lajos Horváth, Zhenya Liu, Yuqian Zhao, A study of data-driven momentum and disposition effects in the Chinese stock

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market by functional data analysis, Review of Quantitative Finance and Accounting, 10.1007/s11156-019-00791-x, (2019).

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Functional Data Analysis | SpringerLink

Jim Ramsay apologizes to those who have logged into this web site hoping to see some news about the world of functional data

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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 web pages. Check back in soon.

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analysis involves

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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 functions. Spline smoothing rests on a partition of a function space into two orthogonal subspaces, one of which contains the obvious or

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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

Functional data analysis A functional variable is one whose values depend on a continuous magnitude such as time. They are functional in the sense

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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 analysis for Statfda

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References Three

references for this

course (all Springer)

Ramsay & Silverman,

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2005, Functional Data
Analysis Ramsay &
Silverman, 2002,
Applied Functional
Data Analysis Ramsa,y
Hooker & Graves,
2009, Functional Data
Analysis in R and
Matlab Relevant
Software: fda package
in R 3/184

**A Short Course -
Cornell University**

Functional data
analysis (FDA) is a
branch of statistics that

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

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Functional data analysis - Wikipedia

The second section describes functional versions of traditional methods such principal components analysis and linear modelling, and also mentions purely functional approaches that involve working with and estimating differential equations in the functional data analysis process.

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

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

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widely accessible.

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**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-
Verlag, 2002. ISBN
0-387-95414-7. Read a
review from
Technometrics here.
This web page contains
links to individual
pages for each chapter

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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 involved in functional data analysis as a research area, or with graduate level training in statistics and/or mathematics This list was compiled, and

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further commented on,
by James O. Ramsay.

Functional Data Analysis - Bibliography

Jim Ramsay is
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**Functional Data
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Ramsay, James
Ramsay, B. W ...**

Functional data analysis (FDA) refers to the statistical analysis of data samples consisting of random functions or surfaces, where each function is viewed as one sample element. Typically, the random functions contained in the sample are considered to be independent and

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to correspond to smooth realizations of an underlying stochastic process.

Functional data analysis - Encyclopedia of Mathematics

"Functional data 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

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answering questions like, "What are the main ways in which the curves vary from one writing to

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