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It was soon recognised that analogous estimators for multivariate data would be an important addition to multivariate statistics. Based on research carried out in the 1990s and 2000s, multivariate kernel density estimation has reached a level of maturity comparable to its univariate counterparts.

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Multivariate kernel density estimation - Wikipedia

For any real vectors of x , the multivariate kernel density estimator is given by $f^{\wedge}_H(x) = \frac{1}{n} \sum_{i=1}^n K_H(x - y_i)$, where $K_H(x) = |H|^{-1/2} K(H^{-1/2}x)$, $K(\cdot)$ is the kernel smoothing function, and H is the d -by- d bandwidth matrix.

Kernel smoothing function estimate for multivariate data ...

`[f,xi] = ksdensity(x)` returns a probability density estimate, f , for the sample data in the vector or two-column matrix x . The estimate is based on a normal kernel function, and is evaluated at equally-spaced points, x_i , that cover the range of the data in x . `ksdensity` estimates the density at 100 points for univariate data, or 900 points for bivariate data.

Kernel smoothing function estimate for univariate and ...

certain types of target density the use of full (i.e. unconstrained) bandwidth matrices offers the potential for significantly improved density estimation. In this paper, we generalize earlier work from diagonal to full bandwidth matrices, and develop a smooth cross-validation (SCV) methodology for multivariate data.

Cross-validation Bandwidth Matrices for Multivariate ...

Multivariate Kernel Smoothing and Its Applications offers a comprehensive overview of both aspects. It begins with a thorough exposition of the approaches to achieve the two basic goals of estimating probability density functions and their

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Derivatives. The focus then turns to the applications of these approaches to more complex data analysis goals, many with a geometric/topological flavour, such as level set estimation, clustering (unsupervised learning), principal curves, and feature ...

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