

Index

A

Admissibility, 2
Affine transformation, 3, 106
Anti-diagonal matrix, 84

B

Bartlett decomposition, 23

C

Chi-square identity, 37, 83
Cholesky decomposition, 11, 15, 16, 23, 79,
104, 107
Commutator, 81
Commutator subgroup, 81

D

Decision space, 31
Descending wedge symbol, 12
Digamma function, 78

E

Eigenvalue, 12, 89
Eigenvalue decomposition, 11, 15, 39, 50,
60, 68, 84, 89, 107
Eigenvector, 12
Elliptically contoured distribution, 67
Empirical Bayes method, 3, 45, 48, 86
Error covariance, 29, 75
Error matrix, 27, 64, 67
Exterior product, 14

G

Gauss divergence theorem, 37, 40
Generalized inverse, 9, 52
Generalized variance, 105
GMANOVA model, 63
canonical form, 64
Group invariance, 31
Growth curve model, 28, 64

H

Haff identity, 37, 106

I

Inadmissibility, 2
Invariance, 31
of estimation problem, 31
of estimator, 31
of loss function, 31
of multivariate linear model, 31
of statistical model, 31
Isotonic regression, 91, 93

J

Jacobian, 14
Jacobian matrix, 14
James-Stein estimator
of covariance matrix, 79
of mean vector, 2, 103

K

Kronecker delta, 37, 38

- Kronecker product, 10
- L**
- Landau symbol, 40
 - LDL^\top decomposition, 11, 81, 82, 102
 - Least squares estimator, 28
 - Least squares method, 28
 - Linear shrinkage estimator, 104
 - Loss function
 - definition, 1
 - loss matrix
 - of mean matrix estimation, 62
 - quadratic loss
 - of covariance estimation, 104
 - of generalized variance estimation, 105
 - of mean matrix estimation, 31, 47, 64
 - of mean vector estimation, 2
 - of precision matrix estimation, 106
 - Stein loss, 76, 102, 104
 - extended, 76
 - Lower triangular group, 8, 79
 - Löwner order, 8, 62, 87
 - LQ decomposition, 11, 14, 23
 - LU decomposition, 11
- M**
- MANOVA model, 28
 - Matricial shrinkage estimator, 46
 - Matrix decomposition, 11
 - Matrix differential operator, 35, 68
 - Matrix factorization, 11
 - Matrix square root, 8, 53
 - Matrix transformation, 14
 - Matrix-variate normal distribution, 17
 - Maximum likelihood estimator, 3, 28, 45
 - Minimaxity, 2, 45, 47, 54, 76, 81, 104, 107
 - invariance approach, 81
 - least favorable prior approach, 81
 - Moore-Penrose inverse, 9, 49
 - differential, 37
 - Multivariate gamma function, 16
 - Multivariate linear model, 27
 - canonical form, 30, 46, 75
 - Multivariate normal distribution, 13
- O**
- Ordering property, 89, 93, 96
 - Order-preserving, 89, 93, 96
 - Orthogonal group, 8
- P**
- Orthogonally invariant, 84, 89, 104, 107
 - Orthogonal projection matrix, 29, 52
- Q**
- QR decomposition, 11, 29, 30
- R**
- Regression coefficient matrix, 27, 64, 75
 - Residual sum of squares matrix, 29
 - Risk function, 2
- S**
- Scalar shrinkage estimator, 46
 - Scale invariant, 77, 79, 104
 - Shrinkage estimator, 3
 - Shrinkage property, 89, 96
 - Singular value, 12
 - Singular value decomposition, 12, 15, 21, 50, 61
 - Skew-symmetric, 69
 - Spectral decomposition, 12
 - Stein identity, 4, 35, 63, 66, 67, 98
 - Stein's lemma, 4
 - Stiefel manifold, 8
- T**
- Transformation group, 31
 - Triangular invariant, 79, 84
- U**
- Unbiased risk estimate, 4, 54, 55, 84, 90, 91
- V**
- Vec operator, 11
- W**
- Wedge symbol, 12
 - Wishart distribution, 21, 37
 - pseudo-Wishart distribution, 21
 - Wishart matrix, 21, 23, 30, 47, 75, 102, 104, 107