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## JOURNAL OF THE JAPAN STATISTICAL SOCIETY

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[\[PDF \(137K\)\]](#) [\[References\]](#)**Comparison of Discrimination Methods for High Dimensional Data**Muni S. Srivastava<sup>1)</sup> and Tatsuya Kubokawa<sup>2)</sup>1) *Department of Statistics, University of Toronto*2) *Faculty of Economics, University of Tokyo*

**Abstract:** In microarray experiments, the dimension  $p$  of the data is very large but there are only a few observations  $N$  on the subjects/patients. In this article, the problem of classifying a subject into one of two groups, when  $p$  is large, is considered. Three procedures based on the Moore-Penrose inverse of the sample covariance matrix, and an empirical Bayes estimate of the precision matrix are proposed and compared with the DLDA procedure.

**Key words:** classification, discrimination analysis, minimum distance, Moore-Penrose inverse

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