

NAME

regcovmat – regularise class dispersion matrices

SYNOPSIS

regcovmat **-l** λ | **-g** γ < incov > outcov

DESCRIPTION

regcovmat reads a dispersion or covariance matrix file from *stdin* as written by *disc* with option **-saveC**, regularises the class dispersion or covariance matrices and writes back to *stdout* in the same format.

The dispersion matrix file must be HIPS double format.

OPTIONS

-l λ λ is the covariance matrix mixing parameter

-g γ γ is the eigenvalue shrinkage parameter

SEE ALSO

disc, carth, fuzzy

REFERENCE

Jerome H. Friedman. "Regularized Discriminant Analysis". *Journal of the American Statistical Association*, **84**(405), 165-175, 1989.

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