The University of Chicago
Department of Statistics

SECOND YEAR PHD PRESENTATION

DINAH SHENDER
Department of Statistics
The University of Chicago

Graphical Lasso for Matrix Data

TUESDAY, May 15, 2012 at 5:30 PM
110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

Entries in matrix data, such as gene arrays, can be structured so that the covariance between entries can be decomposed as the product of the covariances between the respective rows and columns. In this case the matrix normal is a natural way to model the data. This talk will describe a way to adapt the graphical lasso to the matrix setting and show that the corresponding excess risk tends to 0 as the sample size goes to infinity. Unfortunately, it is not clear from the current simulation results what the scaling of row graph and column graph should be in order to recover the correct graphs.

For information about building access for persons with disabilities, please contact Matt Johnston at 773.702-0541 or send an email to mhj@galton.uchicago.edu. If you wish to subscribe to our email list, please visit the following web site: https://lists.uchicago.edu/web/arc/statseminars.