



Linear And Graphical Models

Alberto Roverato



Linear And Graphical Models:

Linear and Graphical Models Heidi H. Andersen, Malene Højbjerg, Dorte Sørensen, Poul S. Eriksen, 2012-12-06 In the last decade graphical models have become increasingly popular as a statistical tool This book is the first which provides an account of graphical models for multivariate complex normal distributions Beginning with an introduction to the multivariate complex normal distribution the authors develop the marginal and conditional distributions of random vectors and matrices Then they introduce complex MANOVA models and parameter estimation and hypothesis testing for these models After introducing undirected graphs they then develop the theory of complex normal graphical models including the maximum likelihood estimation of the concentration matrix and hypothesis testing of conditional independence *Linear and Graphical Models* Heidi H. Andersen, Malene Højbjerg, Dorte Sørensen, Poul S. Eriksen, 1995-05-19 In the last decade graphical models have become increasingly popular as a statistical tool This book is the first which provides an account of graphical models for multivariate complex normal distributions Beginning with an introduction to the multivariate complex normal distribution the authors develop the marginal and conditional distributions of random vectors and matrices Then they introduce complex MANOVA models and parameter estimation and hypothesis testing for these models After introducing undirected graphs they then develop the theory of complex normal graphical models including the maximum likelihood estimation of the concentration matrix and hypothesis testing of conditional independence *Handbook of Graphical Models* Marloes Maathuis, Mathias Drton, Steffen Lauritzen, Martin Wainwright, 2018-11-12 A graphical model is a statistical model that is represented by a graph The factorization properties underlying graphical models facilitate tractable computation with multivariate distributions making the models a valuable tool with a plethora of applications Furthermore directed graphical models allow intuitive causal interpretations and have become a cornerstone for causal inference While there exist a number of excellent books on graphical models the field has grown so much that individual authors can hardly cover its entire scope Moreover the field is interdisciplinary by nature Through chapters by leading researchers from different areas this handbook provides a broad and accessible overview of the state of the art Key features Contributions by leading researchers from a range of disciplines Structured in five parts covering foundations computational aspects statistical inference causal inference and applications Balanced coverage of concepts theory methods examples and applications Chapters can be read mostly independently while cross references highlight connections The handbook is targeted at a wide audience including graduate students applied researchers and experts in graphical models Linear and Graphical Models Heidi H Andersen, Malene Højbjerg, Dorte Sørensen, 1995-05-01 **Learning in Graphical Models** M.I. Jordan, 2012-12-06 In the past decade a number of different research communities within the computational sciences have studied learning in networks starting from a number of different points of view There has been substantial progress in these different communities and surprising convergence has developed between the formalisms The awareness of this convergence and the growing interest of

researchers in understanding the essential unity of the subject underlies the current volume Two research communities which have used graphical or network formalisms to particular advantage are the belief network community and the neural network community Belief networks arose within computer science and statistics and were developed with an emphasis on prior knowledge and exact probabilistic calculations Neural networks arose within electrical engineering physics and neuroscience and have emphasised pattern recognition and systems modelling problems This volume draws together researchers from these two communities and presents both kinds of networks as instances of a general unified graphical formalism The book focuses on probabilistic methods for learning and inference in graphical models algorithm analysis and design theory and applications Exact methods sampling methods and variational methods are discussed in detail Audience A wide cross section of computationally oriented researchers including computer scientists statisticians electrical engineers physicists and neuroscientists

Linear and Graphical Models for the Multivariate Complex Normal Distribution Heidi H. Andersen, M. Hojbjerre, Danny C. Sorensen, Poul Svante Eriksen, 1993

Graphical Models Michael Irwin Jordan, Terrence Joseph Sejnowski, 2001 This book exemplifies the interplay between the general formal framework of graphical models and the exploration of new algorithm and architectures The selections range from foundational papers of historical importance to results at the cutting edge of research Graphical models use graphs to represent and manipulate joint probability distributions They have their roots in artificial intelligence statistics and neural networks The clean mathematical formalism of the graphical models framework makes it possible to understand a wide variety of network based approaches to computation and in particular to understand many neural network algorithms and architectures as instances of a broader probabilistic methodology It also makes it possible to identify novel features of neural network algorithms and architectures and to extend them to more general graphical models This book exemplifies the interplay between the general formal framework of graphical models and the exploration of new algorithms and architectures The selections range from foundational papers of historical importance to results at the cutting edge of research Contributors H Attias C M Bishop B J Frey Z Ghahramani D Heckerman G E Hinton R Hofmann R A Jacobs Michael I Jordan H J Kappen A Krogh R Neal S K Riis F B Rodriguez L K Saul Terrence J Sejnowski P Smyth M E Tipping V Tresp Y Weiss

Graphical Models for Categorical Data Alberto Roverato, 2017-08-24 For advanced students of network data science this compact account covers both well established methodology and the theory of models recently introduced in the graphical model literature It focuses on the discrete case where all variables involved are categorical and in this context it achieves a unified presentation of classical and recent results

Graphical Models with R Søren Højsgaard, David Edwards, Steffen Lauritzen, 2012-02-18 Graphical models in their modern form have been around since the late 1970s and appear today in many areas of the sciences Along with the ongoing developments of graphical models a number of different graphical modeling software programs have been written over the years In recent years many of these software developments have taken place within the R community either

in the form of new packages or by providing an R interface to existing software This book attempts to give the reader a gentle introduction to graphical modeling using R and the main features of some of these packages In addition the book provides examples of how more advanced aspects of graphical modeling can be represented and handled within R Topics covered in the seven chapters include graphical models for contingency tables Gaussian and mixed graphical models Bayesian networks and modeling high dimensional data

Multivariate Complex Normal Distribution in Linear Models and Graphical Models Heidi H. Andersen, Malene Højbjerg, Dorte Sørensen, 1993 *Uncertain Information Processing In Expert Systems* Petr Hajek, Tomas Havranek, Radim Jirousek, 1992-06-29 Uncertain Information Processing in Expert Systems systematically and critically examines probabilistic and rule based compositional MYCIN like systems the two most important families of expert systems dealing with uncertainty The book features a detailed introduction to probabilistic systems including methods using graphical models and methods of knowledge integration an analysis of compositional systems based on algebraic considerations an application of graphical models and the Dempster Shafer theory of evidence and its use in expert systems The book will be useful to anyone working in artificial intelligence statistical computing symbolic logic and expert systems

Graphical Models for Machine Learning and Digital Communication Brendan J. Frey, 1998 Content Description Includes bibliographical references and index *Reasoning with Probabilistic and Deterministic Graphical Models* Rina Dechter, 2022-06-01 Graphical models e g Bayesian and constraint networks influence diagrams and Markov decision processes have become a central paradigm for knowledge representation and reasoning in both artificial intelligence and computer science in general These models are used to perform many reasoning tasks such as scheduling planning and learning diagnosis and prediction design hardware and software verification and bioinformatics These problems can be stated as the formal tasks of constraint satisfaction and satisfiability combinatorial optimization and probabilistic inference It is well known that the tasks are computationally hard but research during the past three decades has yielded a variety of principles and techniques that significantly advanced the state of the art This book provides comprehensive coverage of the primary exact algorithms for reasoning with such models The main feature exploited by the algorithms is the model s graph We present inference based message passing schemes e g variable elimination and search based conditioning schemes e g cycle cutset conditioning and AND OR search Each class possesses distinguished characteristics and in particular has different time vs space behavior We emphasize the dependence of both schemes on few graph parameters such as the treewidth cycle cutset and the pseudo tree height The new edition includes the notion of influence diagrams which focus on sequential decision making under uncertainty We believe the principles outlined in the book would serve well in moving forward to approximation and anytime based schemes The target audience of this book is researchers and students in the artificial intelligence and machine learning area and beyond

Probabilistic Graphical Models Daphne Koller, Nir Friedman, 2009-07-31 A general framework for constructing and using probabilistic models of

complex systems that would enable a computer to use available information for making decisions. Most tasks require a person or an automated system to reason to reach conclusions based on available information. The framework of probabilistic graphical models presented in this book provides a general approach for this task. The approach is model based, allowing interpretable models to be constructed and then manipulated by reasoning algorithms. These models can also be learned automatically from data, allowing the approach to be used in cases where manually constructing a model is difficult or even impossible. Because uncertainty is an inescapable aspect of most real world applications, the book focuses on probabilistic models which make the uncertainty explicit and provide models that are more faithful to reality. Probabilistic Graphical Models discusses a variety of models spanning Bayesian networks, undirected Markov networks, discrete and continuous models, and extensions to deal with dynamical systems and relational data. For each class of models, the text describes the three fundamental cornerstones: representation, inference, and learning, presenting both basic concepts and advanced techniques. Finally, the book considers the use of the proposed framework for causal reasoning and decision making under uncertainty. The main text in each chapter provides the detailed technical development of the key ideas. Most chapters also include boxes with additional material: skill boxes which describe techniques, case study boxes which discuss empirical cases related to the approach described in the text, including applications in computer vision, robotics, natural language understanding, and computational biology, and concept boxes which present significant concepts drawn from the material in the chapter. Instructors and readers can group chapters in various combinations from core topics to more technically advanced material to suit their particular needs.

Probabilistic Graphical Models for Genetics, Genomics, and Postgenomics Christine Sinoquet, Raphaël Mourad, 2014-09-18

Nowadays bioinformaticians and geneticists are faced with myriad high throughput data, usually presenting the characteristics of uncertainty, high dimensionality, and large complexity. These data will only allow insights into this wealth of so-called omics data if represented by flexible and scalable models prior to any further analysis. At the interface between statistics and machine learning, probabilistic graphical models (PGMs) represent a powerful formalism to discover complex networks of relations. These models are also amenable to incorporating a priori biological information. Network reconstruction from gene expression data represents perhaps the most emblematic area of research where PGMs have been successfully applied. However, these models have also created renewed interest in genetics in the broad sense, in particular regarding association genetics, causality discovery, prediction of outcomes, detection of copy number variations, and epigenetics. This book provides an overview of the applications of PGMs to genetics, genomics, and postgenomics to meet this increased interest. A salient feature of bioinformatics interdisciplinarity reaches its limit when an intricate cooperation between domain specialists is requested. Currently, few people are specialists in the design of advanced methods using probabilistic graphical models for postgenomics or genetics. This book deciphers such models so that their perceived difficulty no longer hinders their use and focuses on fifteen illustrations showing the mechanisms behind

the models Probabilistic Graphical Models for Genetics Genomics and Postgenomics covers six main themes 1 Gene network inference 2 Causality discovery 3 Association genetics 4 Epigenetics 5 Detection of copy number variations 6 Prediction of outcomes from high dimensional genomic data Written by leading international experts this is a collection of the most advanced work at the crossroads of probabilistic graphical models and genetics genomics and postgenomics The self contained chapters provide an enlightened account of the pros and cons of applying these powerful techniques *Applied Data Mining for Business and Industry* Paolo Giudici, Silvia Figini, 2009-05-26 The increasing availability of data in our current information overloaded society has led to the need for valid tools for its modelling and analysis Data mining and applied statistical methods are the appropriate tools to extract knowledge from such data This book provides an accessible introduction to data mining methods in a consistent and application oriented statistical framework using case studies drawn from real industry projects and highlighting the use of data mining methods in a variety of business applications Introduces data mining methods and applications Covers classical and Bayesian multivariate statistical methodology as well as machine learning and computational data mining methods Includes many recent developments such as association and sequence rules graphical Markov models lifetime value modelling credit risk operational risk and web mining Features detailed case studies based on applied projects within industry Incorporates discussion of data mining software with case studies analysed using R Is accessible to anyone with a basic knowledge of statistics or data analysis Includes an extensive bibliography and pointers to further reading within the text *Applied Data Mining for Business and Industry* 2nd edition is aimed at advanced undergraduate and graduate students of data mining applied statistics database management computer science and economics The case studies will provide guidance to professionals working in industry on projects involving large volumes of data such as customer relationship management web design risk management marketing economics and finance

Multivariate Analysis Kanti V. Mardia, John T. Kent, Charles C. Taylor, 2024-08-05 Multivariate Analysis Comprehensive Reference Work on Multivariate Analysis and its Applications The first edition of this book by Mardia Kent and Bibby has been used globally for over 40 years This second edition brings many topics up to date with a special emphasis on recent developments A wide range of material in multivariate analysis is covered including the classical themes of multivariate normal theory multivariate regression inference multidimensional scaling factor analysis cluster analysis and principal component analysis The book also now covers modern developments such as graphical models robust estimation statistical learning and high dimensional methods The book expertly blends theory and application providing numerous worked examples and exercises at the end of each chapter The reader is assumed to have a basic knowledge of mathematical statistics at an undergraduate level together with an elementary understanding of linear algebra There are appendices which provide a background in matrix algebra a summary of univariate statistics a collection of statistical tables and a discussion of computational aspects The work includes coverage of Basic properties of random vectors copulas normal distribution theory

and estimation Hypothesis testing multivariate regression and analysis of variance Principal component analysis factor analysis and canonical correlation analysis Discriminant analysis cluster analysis and multidimensional scaling New advances and techniques including supervised and unsupervised statistical learning graphical models and regularization methods for high dimensional data Although primarily designed as a textbook for final year undergraduates and postgraduate students in mathematics and statistics the book will also be of interest to research workers and applied scientists Lectures on Advanced Topics in Categorical Data Analysis Tamás Rudas, 2024-12-16 This book continues the mission of the previous text by the author Lectures on Categorical Data Analysis by expanding on the introductory concepts from that volume and providing a mathematically rigorous presentation of advanced topics and current research in statistical techniques which can be applied in the social political behavioral and life sciences It presents an intuitive and unified discussion of an array of themes in categorical data analysis and the emphasis on structure over stochastics renders many of the methods applicable in machine learning environments and for the analysis of big data The book focuses on graphical models their application in causal analysis the analytical properties of parameterizations of multivariate discrete distributions marginal models and coordinate free relational models To guide the readers in future research the volume provides references to original papers and also offers detailed proofs of most of the significant results Like the previous volume it features exercises and research questions making it appropriate for graduate students as well as for active researchers Graphical Models in Applied Multivariate Statistics J. Whittaker, 1990 Graphical models a subset of log linear models reveal the interrelationships between multiple variables and features of the underlying conditional independence Following the theorem proof remarks format this introduction to the use of graphical models in the description and modeling of multivariate systems covers conditional independence several types of independence graphs Gaussian models issues in model selection regression and decomposition Many numerical examples and exercises with solutions are included *Statistics in the 21st Century* Adrian E. Raftery, Martin A. Tanner, Martin T. Wells, 2001-07-09 This volume discusses an important area of statistics and highlights the most important statistical advances It is divided into four sections statistics in the life and medical sciences business and social science the physical sciences and engineering and theory and methods of statistics

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