



Prof. Dr. Steffen Lauritzen (Humboldt Prize Awardee)

presents a short course on

Gaussian Graphical Models

Abstract

In the lectures I shall go through basic elements of undirected graphical Gaussian models, their maximum likelihood theory, and discuss features arising when additional structure such as symmetry and total positivity is taken into account. I shall describe and discuss alternative methods of estimation and associated existence problems.

Schedule:

Tuesday, May 3, 16:15-18:00

Wednesday, May 4, 16:15-18:00

Monday, May 9, 16:15-18:00

Location:

TU München, Zentrum Mathematik, Parkring 11, 85748 Garching-Hochbrück
(Room BC1 2.02.01).