



Score matching for graphical models

Mathias Drton

(Technical University of Munich)

18.12.2019, 16.00 (s.t.)

Department of Statistics, Ludwigstr. 33, Room 144

A common challenge in estimation of parameters of multivariate probability density functions is the intractability of the normalizing constant. For continuous data, the score matching method of Hyvärinen (2005) provides a way to circumvent this issue and is particularly convenient for graphical modeling. In this talk I will present regularized score matching methods for high-dimensional and possibly non-Gaussian graphical models. In particular, I will discuss generalizations of score matching for non-negative data.