

Graphical Models In Applied Multivariate Statistics

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Graphical models in applied multivariate statistics by Whittaker, J. (Joe) ...

Graphical Gaussian models -- 7.

Graphical log-linear models -- 8. Model selection -- 9. Methods for sparse tables -- 10. Regression and graphical chain models -- 11. Models for mixed variables -- 12. Decompositions and decomposability Legacy 2018

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Graphical Models in Applied Mathematical Multivariate ...

Abstract We introduce graphical time series models for the analysis of dynamic relationships among variables in multivariate time series. The modelling approach is based on the

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notion of strong Granger causality and can be applied to time series with non-linear dependences. The models are derived from ordinary time series mod-

Graphical modelling of multivariate time series

Book Reviews; Published: January 1992
Graphical models in applied multivariate statistics. Joe Whittaker, Chichester: John Wiley and Sons, 1990, pp. xiv + 448

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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.

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Next, we will elaborate on the difference

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between Probabilistic Graphical Models (PGM) and Graphical Models (GM). In brief, a PGM adds structure to a multivariate statistical distribution, while a GM adds structure to any multivariate objective function. A PGM minimizes the cost of designing a probability distribution.

10-708 PGM | Lecture 1:

Introduction to Graphical Models

GRAPHICAL MODELING FOR
MULTIVARIATE HAWKES PROCESSES
WITH NONPARAMETRIC LINK FUNCTIONS

Michael Eichler, Rainer Dahlhaus, and
Johannes Dueck Maastricht University
and University of Heidelberg May 24,
2016 Abstract. Hawkes (1971a)

introduced a powerful multivariate point
process model of mutually exciting
processes to explain causal structure in
data. In this

**GRAPHICAL MODELING FOR
MULTIVARIATE HAWKES PROCESSES
WITH ...**

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The special case of Gaussian graphical models, in which a multivariate Gaussian distribution is assumed and the graph structure corresponds to the zero pattern of the precision matrix (Dempster, 1972; Lauritzen, 1996), is well studied.

Bayesian Graphical Models for Multivariate Functional Data

Graphical Markov models (GMM) use graphs, either undirected, directed, or mixed, to represent multivariate dependences in a visual and computationally efficient manner.

Graphical Markov Models in Multivariate Analysis

A vine is a graphical tool for labeling constraints in high-dimensional probability distributions. A regular vine is a special case for which all constraints are two-dimensional or conditional two-dimensional. Regular vines generalize trees, and are themselves specializations of Cantor trees. Combined

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with bivariate copulas, regular vines have proven to be a flexible tool in high-dimensional ...

Vine copula - Wikipedia

Graphical models in applied multivariate statistics. [J Whittaker] -- Graphical models--a subset of log-linear models--reveal the interrelationships between multiple variables and features of the underlying conditional independence.

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