

MASTER'S THESIS PRESENTATION

Debiased Differential Network Estimator via Kendall's Tau for Transelliptical Graphical Models

WHEN

May 2, 2022

9:00 AM

WHERE

Zoom Meeting

For ZOOM presentations, details will be provided in an email announcement for this seminar.

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Differential networks are used to represent changes in networks obtained under different conditions, such as the biological networks that change under different environmental and genetic conditions. In this thesis, we study estimation and inference for differential networks in a high-dimensional setting when data come from an elliptical copula model. We use Kendall's tau sample correlation matrix as an input to the regularized D-trace loss function, which gives us a preliminary estimator. A subsequent debiasing step gives us an asymptotically normal estimator of the network parameters.

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