



Statistical Sciences  
UNIVERSITY OF TORONTO

## SEMINAR

February 2, 2017 at 3:30 pm

*\*Refreshments will be provided at 3:00pm\**

Sidney Smith Hall, Room 2108

Speaker: Lina Lin, University of Washington

Host: David Duvenaud

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### **A general framework for estimating high-dimensional non-Gaussian graphical models**

In this talk, I will present a convenient estimation framework for estimating high-dimensional non-Gaussian graphical models based on regularized score matching. This framework does not require one to compute nor approximate the partition function, which is often intractable for many non-Gaussian models. Given that the underlying graph is sparse, we present theoretical guarantees on graph recovery. Additionally, we will show that the estimation framework allows for a ready extension to accommodate missing observations.