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Principal Nested Submanifolds

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ABSTRACT

In the age of Big Data a less well understand, but perhaps greater challenge is the analysis of Complex Data. Many different data types, including various shape representations and other types of imaging based data, are most effectively analyzed in terms of points on a manifold. An important approach to data visualization is Principal Component Analysis (PCA). Various existing methods, including backwards approaches, and Barycentric Subspaces, are seen to be special cases of a general framework called Principal Nested Submanifolds. This framework is seen to present new optimization challenges and open problems.
Robust Sparse Covariance Estimation by thresholding Tyler’s M-estimator

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ABSTRACT

Estimating a high-dimensional sparse covariance matrix from a limited number of samples is a fundamental problem in contemporary data analysis. Most proposals to date, however, are not robust to outliers or heavy tails. Towards bridging this gap, we consider estimating a sparse shape matrix from \( n \) samples following a possibly heavy tailed elliptical distribution. We propose estimators based on thresholding either Tyler’s M-estimator or its regularized variant. We derive bounds on the difference in spectral norm between our estimators and the shape matrix in the joint limit as the dimension \( p \) and sample size \( n \) tend to infinity with \( p/n \to \gamma > 0 \). These bounds are minimax rate-optimal. Results on simulated data support our theoretical analysis.

References

On Some Statistical Challenges Coming with Non-Euclidean Data

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ABSTRACT

A wide range of statistical applications rely on the central limit theorem (CLT) which assures for random vectors, upon existence of second moments, asymptotic $\sqrt{n}$-normality of the mean. For deviates taking values in a Riemannian manifold, the celebrated CLT of Bhattacharya and Patrangenaru \cite{2} extends this result to Fréchet means of the intrinsic distance. This holds true only under a collection of additional assumptions, and their geometric meaning is not so obvious.

In the sequel the Battacharya-Patrangenaru CLT has been extended to Fréchet means of more general distances, e.g. Procrustes distances on shape spaces \cite{6}, to ”distances” between data and a data-descriptor, a geodesic say, \cite{7}, and even to nested sequences of random descriptors, principal nested spheres \cite{10}. In particular, the latter \cite{9} is a generalization of the classical asymptotics of principal components by Anderson \cite{1} from the 1960s. Still, for all of these general scenarios, analogs of the above mentioned additional assumptions are required to hold true.

Meanwhile, the geometric meaning of these assumptions has been exemplary studied: the distribution near the cut locus of the mean may be responsible for rates slower than $\sqrt{n}$ with non-normal limiting distributions \cite{5}, and we call this phenomenon smeariness. Asymptotic nonnormality may also be observed on nongeodesic manifolds, even without cut loci \cite{8}. For nonmanifold spaces allowing only for a Riemannian stratification, for example shape spaces due to an isometric group action or phylogenetic tree spaces \cite{3}, ”infinitely fast” rates have been observed, called stickiness \cite{4}, making straightforward statistical testing impossible.

All of these phenomena may have serious statistical impact, calling for new methodology, and we conclude with some ideas into this direction.

References


Minimax Estimation of Large Precision Matrices with Bandable Cholesky Factor

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ABSTRACT

Last decade witnesses significant methodological and theoretical advances in estimating large precision matrices. In particular, there are scientific applications such as longitudinal data, meteorology and spectroscopy in which the ordering of the variables can be interpreted through a bandable structure on the Cholesky factor of the precision matrix. However, the minimax theory has still been largely unknown, as opposed to the well established minimax results over the corresponding bandable covariance matrices. In this paper, we focus on two commonly used types of parameter spaces, and develop the optimal rates of convergence under both the operator norm and the Frobenius norm. A striking phenomenon is found: two types of parameter spaces are fundamentally different under the operator norm but enjoy the same rate optimality under the Frobenius norm, which is in sharp contrast to the equivalence of corresponding two types of bandable covariance matrices under both norms. This fundamental difference is established by carefully constructing the corresponding minimax lower bounds. Two new estimation procedures are developed: for the operator norm, our optimal procedure is based on a novel local cropping estimator targeting on all principle submatrices of the precision matrix while for the Frobenius norm, our optimal procedure relies on a delicate regression-based block-thresholding rule. We further establish rate optimality in the nonparanormal model. Numerical studies are carried out to confirm our theoretical findings. This talk is based on a joint work with my student Yu Liu.
Inference for Complex Extreme Events

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ABSTRACT

The complexity of modern society makes it increasingly vulnerable to rare events, for example financial events such as stock market meltdowns or environmental events such as major storms or wildfires. Fortunately such events are rare, and data on them is limited; indeed, one is often interested in estimating the probabilities of events that have never before occurred. Such estimation involves strong structural assumptions on the tails of the distributions of the underlying data, and these lead naturally to the use of max-stable and related extremal processes for extreme events. Efficient estimation for such models is, however, vexed by a variety of issues. In this talk I shall sketch the area, outline the major problems, and suggest some approaches to dealing with them, using examples from environmental science.

The talk is based on joint work with numerous others, most notably Raphaël de Fondeville.

References


Testing specification of conditional
distribution in multiparameter local
likelihood models

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ABSTRACT

Multiparameter local likelihood models and generalizations have been widely
applied to analyze relationship between responses and covariates in data aris-
ing from climatology, econometrics, environmetrics, finance, etc. Both point
and interval estimation for the unknown parameter functions have been exten-
sively investigated. However, it remains an unsolved problem how to formally
test specification of the conditional density in the model. On one hand, the
estimated parameter functions become meaningless or even misleading if spec-
ification of the conditional density is inadequate. On the other hand, it is
challenging to construct proper test statistics. We can construct Kolmogorov-
Smirnov and Cramér-von Mises test statistics and show that formal tests can be
constructed if undersmoothing is employed. The asymptotic null distributions
of the proposed test statistics depend on the unknown parameter functions, so
bootstrap tests are suggested. A simulation study shows the proposed tests have
accurate level and nontrivial power. Application to an environmental dataset
is also given.
Inferring gene interactions and functional modules beyond standard statistical models

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ABSTRACT

Identifying gene interactions has been one of the major tasks in understanding biological processes. However, due to the difficulty in characterizing/inferring different types of biological gene relationships, as well as several computational issues arising from dealing with high-dimensional biological data, finding groups of interacting genes remains challenging. In this talk, I will introduce our recent effort on identifying higher-level gene-gene interactions (i.e., gene group interactions) by evaluating conditional dependencies between genes, i.e., the relationships between genes after removing the influences of a set of other functionally related genes. The detailed technique involves performing sparse canonical correlation analysis with repeated subsampling and random partition. This technique is especially unique and powerful in evaluating conditional dependencies when the correct dependent gene sets are unknown or only partially known. When used effectively, this is a promising technique to recover gene relationships that would have otherwise been missed by standard methods. Comparisons with other methods using simulated and real data show this method achieves considerably lower false positive rates. In addition, I will discuss an ongoing work on using a bagged semi-supervised clustering approach to study changes in the membership of functional gene pathways in response to genetic or phenotypic variation.

References

Analyzing Non-Stationary High-Dimensional Time Series: Structural Break Detection and Parameter Estimation

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ABSTRACT

Assuming stationarity is unrealistic in many time series applications, including neuroscience. A more realistic alternative is to assume piecewise stationarity, where the model is allowed to change at potentially many time points. We propose a three-stage procedure for consistent estimation of both structural change points and parameters of high-dimensional piecewise vector autoregressive (VAR) models. In the first step, we reformulate the change point detection problem as a high-dimensional variable selection one, and solve it using a penalized least square estimator with a total variation penalty. We show that the proposed penalized estimation method over-estimates the number of change points. We then propose a backward selection criterion to identify the change points. In the last step of our procedure, we estimate the VAR parameters in each of the segments. We show that the proposed procedure consistently detects the number of change points and their locations. We also show that the procedure consistently estimates the VAR parameters. The performance of the method is illustrated through several simulation studies, as well as an analysis of EEG data.

This talk is based on joint work with Abolfazl Safikhani.
Gradient Boosting: Overview, Theory and Applications to Big Data Analytics

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ABSTRACT

We begin with a review of the history of gradient boosting, dating back to the LMS algorithm of Widrow and Hoff in 1960 and culminating in Freund and Schapire’s AdaBoost and Friedman’s gradient boosting and stochastic gradient boosting algorithms in the period 1999-2002 that heralded the big data era. The role played by gradient boosting in big data analytics, particularly with respect to deep learning, is then discussed. We also present some recent work on the mathematical theory of gradient boosting, which has led to some refinements that greatly improves the convergence properties and prediction performance of the methodology.
Low Rank Matrices with Random Perturbation and Applications

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ABSTRACT

Many real-life problems (such as clustering, data recovery, sparse sampling etc) have the following common mathematical model: Given a data set of the form $A+E$, where $A$ is a low rank deterministic matrix and $E$ is random noise, we would like to recover $A$, with as little error as possible. For instance, the Netflix problem can be put into this setting.

We are going to present new mathematical tools, which compare the most important spectral parameters of $A+E$ and those of $A$. These tools enable us to develop a simple solution to the above problem, and we are going to discuss a few applications.
A Level Set Based Variational Principal Flow Method for Nonparametric Dimension Reduction on Riemannian Manifolds

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ABSTRACT

We present a variational formulation for dimension reduction on Riemannian manifolds. The algorithm is developed based on the level set method together with a recently developed principal flow algorithm. The original principal flow algorithm is a Lagrangian technique which extends the principal component analysis (PCA) to dimension reduction on Riemannian manifolds. We propose to incorporate the level set method to obtain a fully implicit formulation so that the overall algorithm can naturally handle various topological changes in the curve evolution. The variational energy consists of two terms which try to balance the contributions from both the dataset itself and the principal direction by the PCA. We will demonstrate that the method is insensitive to the initial guess and is robust enough for noisy data. This is a joint work with H. Liu, Z. Yao and T.F. Chan.

References

Interaction screening for high dimensional data

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ABSTRACT

LARS [3] is an algorithm to solve the $l_1$ penalized residual sum of squares. When the number of covariates is large and we are interested in interactions, the number of regression coefficients to be considered would be too large to apply the LARS. A typical remedy is to consider a some hierarchical structure between the main effects and interactions such as the weak or strong heredity. In this talk, we propose a modified LARS algorithm which works under such an hierarchical structure. Advantages of our proposed algorithm compared to other penalized methods such as the heirNet by [1] and SHIM of [2] are that our algorithm is much faster and easy to be parallelized so that it can be applied to huge data sets. Moreover, the modified LARS is superior to the forward selection approach proposed by [4] for interaction screening. We also discuss a method which can select interactions without heredity condition, which is a very challenge problem.

References


Model-free Variable Transformation in High-dimensional Data Analysis

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ABSTRACT

Variable transformation is a classical concept in regression. For example, the famous Box-Cox model uses a power or log transformation of the response variable in order to better satisfy the classical normal-linear regression model assumptions. In the Box-Cox model, the transformation is estimated together with other regression parameters. We call this model-based variable transformation. In this talk, we will present a systematic study of model-free variable transformation in some popular high-dimensional learning problems. The message is that variable transformation can greatly facilitate the theoretical and methodological developments of high-dimensional learning algorithms.
Estimating a covariance function from fragments of functional data

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ABSTRACT

Functional data are often observed only partially, in the form of fragments. In that case, the standard approaches for estimating the covariance function do not work because entire parts of the domain are completely unobserved. In previous work, Delaigle and Hall (2013, 2016) have suggested ways of estimating the covariance function, based for example on Markov assumptions. In this work we take a completely different approach which does not rely on such assumptions. We show that, using a tensor product approach, it is possible to reconstruct the covariance function using observations located only on the diagonal of its domain.
Detecting Rare and Faint Signals via Thresholding Maximum Likelihood Estimators

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ABSTRACT

Motivated by the analysis of RNA sequencing (RNA-seq) data for genes differentially expressed across multiple conditions, we consider detecting rare and faint signals in high-dimensional response variables. We address the signal detection problem under a general framework, which includes generalized linear models for count-valued responses as special cases. We propose a test statistic that carries out a multi-level thresholding on maximum likelihood estimators (MLEs) of the signals, based on a new Cramér type moderate deviation result for multi-dimensional MLEs. Based on the multi-level thresholding test, a multiple testing procedure is proposed for signal identification. Numerical simulations and a case study on maize RNA-seq data are conducted to demonstrate the effectiveness of the proposed approaches on signal detection and identification.

Keywords: Detection boundary, False discovery proportion, Generalized linear model, Moderate deviation, Multiple testing procedure, RNA-seq data

References


High-dimensional consistency of efficient screening methods based on information criterion and misclassification rate criterion in discriminant analysis

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ABSTRACT

This paper is concerned with asymptotic properties of variable selection methods in discriminant analysis. Under a large sample framework it is known (Fujikoshi [1]) that the selection methods by the misclassification rate criterion (MRC) and the AIC are asymptotically equivalent. Nishii et al. [3] studied consistency properties of a general information criterion (GIC) in multiple discriminant analysis. In this paper we are interested in consistency properties in a high-dimensional framework when the dimension and the sample size are large. Such high-dimensional properties have been studied in multivariate regression model by Fujikoshi et al. [2], Yanagihara et al. [4], etc. The number of subsets of variables in discriminant analysis becomes extremely large as the dimension is large, and so the methods based on AIC and GIC will be not feasible when the dimension is moderately large. In this paper we consider efficient screening methods, which are feasible, based on AIC, GIC and MRC in two-groups discriminant analysis. Some consistency results are given in high-dimensional framework.

References