Inducement of population-level sparsity

A seminar by Heather Battey

Imperial College London

Thursday 21 Nov 2024 | 2.30 p.m. Room Benvenuti Department of Statistical Sciences

The work on parameter orthogonalisation by Cox and Reid (1987) is presented as an inducement of abstract populationlevel sparsity. The latter is taken as a unifying theme for the talk, in which sparsity-inducing parameterisations or data transformations are sought. Examples from some of my work light, with emphasis are framed in this on recent developments addressing the following question: for a given statistical problem, not obviously sparse in its natural formulation, can a sparsity-inducing reparametrisation be deduced? In general, the solution strategy for the problem of exact or approximate sparsity inducement appears to be context specific and may entail, for instance, solving one or partial differential equation, or specifying more a parametrised path through data-transforma tion or parametrisation space.





