

Otto-von-Guericke-Universität Magdeburg
Fakultät für Mathematik

Auf Einladung des Institutes für Algebra und Geometrie spricht

Herr Carlos Amendola Ceron
(Technische Universität München)

über das Thema

Likelihood Geometry of Correlation Models

Zoom-Koordinaten: <https://ovgu.zoom.us/j/95199662620>
Meeting ID: 951 9966 2620 / Passcode: 461614

Zeit: Dienstag, 8. Dezember 2020, 14.00 Uhr

Zu diesem Vortrag laden wir alle Interessierten herzlich ein.

Prof. Dr. Thomas Kahle

Abstract: Correlation matrices are standardized covariance matrices. They form an affine space of symmetric matrices defined by setting the diagonal entries to one. We study the geometry of maximum likelihood estimation for this model and linear submodels that encode additional symmetries. We also study the problem of minimizing two closely related functions of the covariance matrix: the Stein's loss and the symmetrized Stein's loss. This is joint work with Piotr Zwiernik.