

Title: GRAPHICAL MODELS IN STATISTICS

1. INTRODUCTION.

Simpson paradox. Graphical coding of conditional independence.

2. CONDITIONAL INDEPENDENCE.

Conditional Independence of random variables. Factorization Property.

Conditional Independence in a Gaussian vector: zeros in the precision matrix

3. GAUSSIAN GRAPHICAL MODELS

4. AXIOMS AND MARKOV PROPERTIES of GRAPHICAL MODELS.

5. MAXIMUM LIKELIHOOD ESTIMATION in a Gaussian graphical model.

6. DECOMPOSABLE GRAPHS.

MLE for DECOMPOSABLE GRAPHS.

7. GRAPHICAL LASSO.

8. BAYESIAN MODEL SELECTION for GRAPHICAL MODELS