

Objectives & Motivations

- Develop novel and modern techniques in high-dimensional statistics and sparse regularization for structure learning of Bayesian networks (BNs) from big data.
- Inspired by applications in computational biology, e.g., construction of gene networks from high-throughput genomic data. Hence, focused on methods that scale to thousands of variables for both continuous and discrete data.

Penalized Likelihood and High-D Theory

- $n$  i.i.d. observations of  $X = (X_1, \dots, X_p)$ ; adding interventions for causal learning is possible.
  - Bayesian network (BN) for  $X$ , parameterized by coefficients  $B := (\beta_{ij})$ , interpreted as a weighted adjacency matrix, *always a directed acyclic graph (DAG)*.
  - Item ...
- Theory:** High-D regime,  $p \gg n \rightarrow \infty$ , degree-growth  $d \log p/n = o(1)$ ,
1. **Deviation bounds:**
  2. **Sparsity bounds:**
  3. **Model selection consistency:**
  4. **Uniform control of SEM coeffs.:** All estimated DAGs  $\widehat{B}(\pi)$  are close to their true DAG  $\widetilde{B}(\pi)$ , for all orderings  $\pi$ . Leveraged [lattice property](#) of neighborhood regression and led to study of abstract neighborhood regression and connections with PCGs and their algebraic properties.

References

Paper 1  
Paper 2  
Preprint 1, arXiv:xxxx.

PCGs and neighborhood regression

- General framework for studying [neighborhood regression](#). Regressing  $X_j$  on a subset  $S$  of the rest of variables  $X_S = \{X_i, i \in S\}$ :
- [Partial correlation graphs \(PCGs\)](#): Natural setting for studying these relations. General setup in a Hilbert space. Express everything in terms of