References

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[2] Venkat Chandrasekaran, Pablo A Parrilo, and Alan S Willsky. Latent variable graphical model selection via convex optimization. In *Communication, Control, and Computing (Allerton), 2010 48th Annual Allerton Conference on*, pages 1610–1613. IEEE, 2010.

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3 page summary of the literature survey of the state of the art on the topic of your project by March 16 (Friday midnight).

You must summarize as following what you have learned about the state of the art approaches to solve your project problem:

-what are the prime techniques
-summary of their approach
-Summary of their results.
- your proposed work.

- Applications
  - quantitative finance — refs. [2] and [5] from foti et al. 2016
- Conditional independence in time series
  - Dahlhaus, "Graphical interaction models for multivariate time series," Metrika, 2006 — work through derivation for why zeros in inverse spectral density matrix → conditional independence
  - https://arxiv.org/pdf/1503.08639.pdf — how does this work differ from Foti et al. 2016?
  - derivation of whittle likelihood approximation
- Optimization programs
  - derivation of graphical lasso (Friedman et al., "Sparse inverse covariance estimation with the graphical lasso," Biostatistics, 2008.
  - derivation of lvglasso
  - derivation of sglasso
  - derivation of lvsglasso

  and
- Tracking
  - uhets

latent variable graphical model selection via convex optimization 2012 in github

gap alternating direction methods for latent variable gaussian graphical model selection (Ma) TWO SENTENCES OPTIMIZATION CHANGE FROM CHANDes TAKES ADVANTAGE OF STRUCTURE OF PROBLEM TO SOLVE EFFICIENTLY

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