

An introduction to conditional density estimation using the R interface to Keras

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Outline

- 1 Background
- 2 Installing the R interface to Keras
- 3 Neural networks
 - Basic structure
 - Architecture/types
 - Training via backpropagation
 - Avoiding overfitting
- 4 Building a Keras model
- 5 Simple worked examples
 - Logistic regression
 - Least-squared regression
 - Single quantile regression
- 6 Conditional density estimation
 - Multi-input/output Keras model
 - Writing a custom loss function
 - GPD regression

Thanks for your attention!