Meeting 8

Duration: 90 minutes. Rui, Alex.

Interesting discussions, discussed the paper where they use PX = APX. Also discussed that the problem is easy for VARs in the population setting (when A\* is DAG), by simply estimating A\* with A (which should by consistency be equal) and then doing topological sort.

Interesting things to try out for next time:

* EM algorithm! E-step: Impute P. M-step: Maximize A.
* Project p as a sigmoid to prevent getting out of doubly stochastics.
* Lambda that they must sum to one.
* Use a penalty like 1 over the frobenius norm minus 1.
* Write DS matrix as convex combination of permutation matrices.
* Write down some derivations stuff in latex, write literature summaries.

