

Variable clustering for Husler-Reiss graphical models

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Contents

We want to use the graphical model tools for extreme value theory to build a new way of clustering variable, as done for the graphical models for Gaussian vector (Touw et al. 2024).

Touw, D. J. W., A. Alfons, P. J. F. Groenen, and I. Wilms. 2024. “Clusterpath Gaussian Graphical Modeling.” arXiv. <https://doi.org/10.48550/arXiv.2407.00644>.