Cool things from JSM 2017

Charles Zheng

National Institute of Mental Health

August 4, 2017

Inference without assumptions

- Larry Wasserman, "Inference without assumptions, Review and Current Progress"
- Conformal prediction by Vovk, Gammerman and Shafer (2006)

Inference without assumptions

- Larry Wasserman, "Inference without assumptions, Review and Current Progress"
- Conformal prediction by Vovk, Gammerman and Shafer (2006)
- Exact prediction intervals, only needing to assume i.i.d. data
 - Suppose $Y_1, \ldots, Y_n \sim F$ iid
 - Construct set S, such that

$$\Pr[Y^* \in S] \ge 1 - \alpha$$

for a new $Y^* \sim F$.

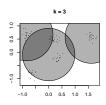
Inference without assumptions

- Larry Wasserman, "Inference without assumptions, Review and Current Progress"
- Conformal prediction by Vovk, Gammerman and Shafer (2006)
- Exact prediction intervals, only needing to assume i.i.d. data
 - Suppose $Y_1, \ldots, Y_n \sim F$ iid
 - Construct set S, such that

$$\Pr[Y^* \in S] \ge 1 - \alpha$$

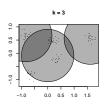
for a new $Y^* \sim F$.

Application to k-means..



• Wasserman's idea: build prediction set using *k*-means and data-splitting.

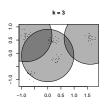
Charles Zheng (NIMH)



- Wasserman's idea: build prediction set using k-means and data-splitting.
- Resulting prediction set is a union of spheres S centered around the centroids, with the propoerty that

$$\Pr[Y^* \in S] \ge 1 - \alpha$$

for a new point Y^*



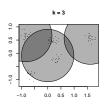
- Wasserman's idea: build prediction set using k-means and data-splitting.
- Resulting prediction set is a union of spheres S centered around the centroids, with the propoerty that

$$\Pr[Y^* \in S] \ge 1 - \alpha$$

for a new point Y^*

When spheres intersect, merge those clusters.

◆□ → ←同 → ← 目 → ● → り へ ○



- Wasserman's idea: build prediction set using k-means and data-splitting.
- Resulting prediction set is a union of spheres S centered around the centroids, with the propoerty that

$$\Pr[Y^* \in S] \ge 1 - \alpha$$

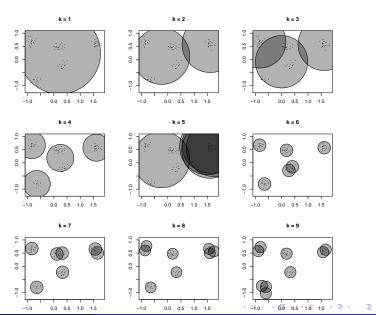
for a new point Y^*

When spheres intersect, merge those clusters.

Does it work? I tried it out myself...

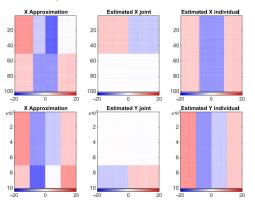
- 4 ロ ト 4 園 ト 4 恵 ト 4 恵 ト 9 年 9 9 9 0

Simple simulation with k = 5 and $\alpha = 0.05$



JIVE-Joint and individual variation explained

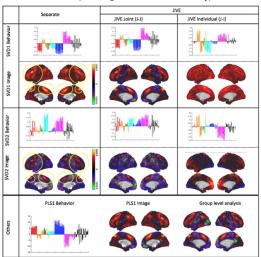
 Method for integrating two datasets, and decomposing into joint and individual variance components



 Angled-Based JIVE described in Feng, Hannig, Jiang and Marron (2017)

JIVE-Joint and individual variation explained

 Benjamin Risk described his joint work with Yu, Zhang and Marron applied to HCP data, comparing JIVE to PLS (partial least squares)



Fingerprinting

Functional connectome fingerprinting: identifying individuals using patterns of brain connectivity

Emily S Finn^{1,7}, Xilin Shen^{2,7}, Dustin Scheinost², Monica D Rosenberg³, Jessica Huang², Marvin M Chun^{1,3,4}, Xenophon Papademetris^{2,5} & R Todd Constable^{1,2,6}

Factors Affecting Characterization and Localization of Interindividual Differences in Functional Connectivity Using MRI

Raag D. Airan, Joshua T. Vogelstein, 23 Jay J. Pillai, Brian Caffo, James J. Pekar, 1.5 and Haris I. Sair **

Brian Caffo is thinking about "fingerprinting" from a statistical point of view