# Cool things from JSM 2017

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- Conformal prediction by Vovk, Gammerman and Shafer (2006)

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  - Suppose  $Y_1, \ldots, Y_n \sim F$  iid
  - Construct set S, such that

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

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

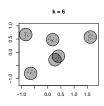
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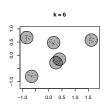
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Application to k-means..



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

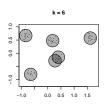


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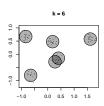
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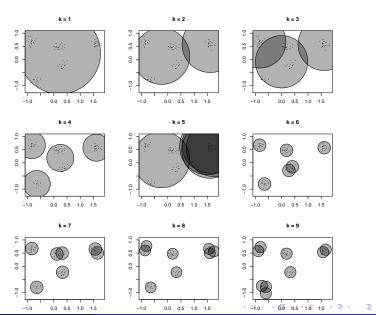
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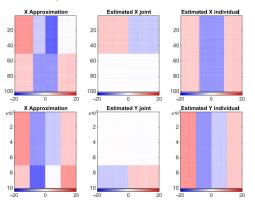
Does it work? I tried it out myself...

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



## JIVE-Joint and individual variation explained

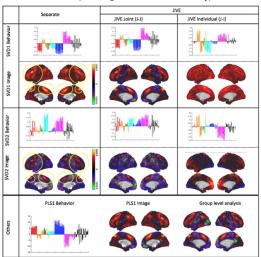
 Method for integrating two datasets, and decomposing into joint and individual variance components



 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<sup>1,7</sup>, Xilin Shen<sup>2,7</sup>, Dustin Scheinost<sup>2</sup>, Monica D Rosenberg<sup>3</sup>, Jessica Huang<sup>2</sup>, Marvin M Chun<sup>1,3,4</sup>, Xenophon Papademetris<sup>2,5</sup> & R Todd Constable<sup>1,2,6</sup>

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