

Copula熵的多学科应用

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综述论文

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统计独立性是统计学和机器学习领域的基础性概念，如何表示和度量统计独立性是该领域的基本问题。Copula理论提供了统计相关性表示的理论工具，而Copula熵理论则给出了度量统计独立性的概念工具。本文综述了Copula熵的理论和应用，概述了其基本概念定义、定理和性质，以及估计方法。介绍了Copula熵研究的最新进展，包括其在统计学四个基本问题（结构学习、关联发现、变量选择和时序因果发现等）上的理论应用。讨论了四个理论应用之间的关系，以及其对应的深层次的相关性和因果性概念之间的联系，并将Copula熵的（条件）独立性度量框架与基于核函数和距离的相关性度量框架进行了对比。简述了Copula熵在理论物理学、化学信息学、水文学、环境气象学、生态学、认知神经学、运动神经学、计算神经学、系统生物学、生物信息学、临床诊断学、老年医学、公共卫生学、经济政策学、社会学和政治学，以及能源工程、制造工程、可靠性工程、航空航天、通信工程、测绘工程和金融工程等的实际应用。

理论物理学

- 相关粒子系统
 - 平衡态相关粒子系统中熵的推导和计算 [Ma2021b]

化学信息学

- 分子设计
 - 设计具有特定属性的分子结构 [Wieser2020]
 - 有机分子属性QM9数据库

水文学

- 洪水预报
 - 金沙江流域洪水预报 [Chen2013, Chen2014]
- 干旱研究
 - 黄河流域干旱驱动因子分析和干旱预测 [温2019, 黄2021b]
- 水文事件风险建模
 - 黄河流域干旱事件识别 [Ni2020]
- 水文观测网络选址和优化
 - 上海降水观测网 [Xu2017]
 - 汾河流域观测网 [Li2020]
 - 北京市区水文观测网 [Li2020]
 - 太湖盆地流域降水观测网 [Li2020]
- 流域分类
 - 鄱阳湖流域 [刘2022]
- 多站点径流生成
 - 巴西雅瓜拉比-大都市水库系统 [Porto2021]
- 中长期径流预报
 - 南水北调工程丹江口水库入库径流预报 [黄2021]

环境气象学

- 大气污染气象成因分析
 - 北京地区气象因素对PM2.5浓度的因果关系分析[Ma2019a]
 - 北京地区PM2.5和气象观测数据

生态学

- 动物运动轨迹分析
 - Cylcop算法包 [Hodel2021]

神经科学

- 认知神经学
 - 分析大脑认知活动的多模态数据 [Kayser2015, Ince2016, Ince2017]
 - 人脸检测任务EEG数据和听觉语音刺激任务MEG数据
- 运动神经学
 - 分析运动的肌肉组合协同策略 [吴2021, Wu2022a, Reilly2022]
 - 伸手运动时肌肉EMG数据
- 计算神经学
 - 神经元可塑性建模 [Leugering2018]
 - 神经网络信息传输关系分析 [Parman2021]

生物学

- 系统生物学
 - 生物信号调控和传导 [Charzynska2015]
 - 癌症分子机制数据
 - 生物现象动态网络结构和功能 [Farhangmehr2013]
 - 酵母细胞周期数据
- 生物信息学
 - 分析基因数据，研究生命和疾病机理 [Wieczorek2016]
 - 肝炎病毒感染治疗基因表达谱数据
 - 筛选与癌症有关的变异基因 [Wu2022b]
 - cBioPortal癌症基因组数据
 - 亚利桑那州立大学癌症基因组数据

医学

- 临床医学
 - 心脏病诊断 [Ma2021a]
 - UCI心脏病数据
 - 糖尿病病情管理 [Mesiar2021]
 - 美国Health Facts糖尿病救治网络数据
- 认知医学
 - 认知能力评估 / 痴呆症筛查 [Ma2019b]
 - 北京和天津痴呆症老年人数据
- 运动医学
 - 运动能力评估 / 跌倒风险预测 [Ma2020a, Ma2020b, Ma2022]
 - 天津和成都跌倒人群老年人数据

公共卫生学

- 新冠肺炎流行病 (COVID19)
 - 发热症状疑似病人筛查诊断 [Mesiar2021]
 - 新冠临床数据

社会科学

- 经济政策学
 - 扶贫政策效果评估，用于政策目标人口鉴别 [Shan2020]
 - 2018年政府贫困家庭状况普查数据（四川省）
- 社会学
 - 分析教育、职业和收入上的性别不平等问题 [Ma2022]
 - 美国国家成年人收入调查数据（1994年）
- 政治学
 - 分析政权领导力因素和政权危机之间关系 [Card2011]
 - 雪城大学莫伊尼汉全球事务研究所国际政治领导力数据集

工程 (1)

- 能源工程
 - 能源网络管理，研究天气因素与能源网络的耦合 [Fu2017]
 - 北方某地区能源系统运行数据
- 制造工程
 - 制造质量管理，研究优化制造过程参数，预测产品质量 [Sun2021]
 - 富士康生产线制造过程数据
- 可靠性工程
 - 系统退化过程建模 [Sun2019]
 - 微波电子组件数据

工程 (2)

- 航空航天
 - 飞行器总体参数分析和优化 [Krishnankutty2020]
 - 美国喷气战斗机总体设计参数数据
 - 卫星在轨健康状态监测 [Liu2022, Zeng2022]
 - 真实卫星遥测数据
 - NASA公开的 SMAP 和 MSL 数据集
- 通信工程
 - 通讯网络加密技术研究 [Wang2016]
- 测绘工程
 - 高光谱遥感数据分析 [Zeng2009]
 - 美国印第安纳Indian Pine高光谱遥感数据

金融工程

- 量化金融工具箱 **MLFinLab**
 - Hudson and Thames Quantitative Research [HudsonThames2021]
 - 非线性相关分析算法
- 投资组合优化
 - 股票资产相关性网络分析 [Wang2015]
 - 沪深A股指数、沪深300指数数据
- 金融问题建模
 - Copula函数模型选择 [Calsaverini2009]
 - 标普500指数数据



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谢谢！

欢迎提出宝贵意见和建议

