

# Copulas in machine learning

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Despite overlapping goals of multivariate modeling and dependence identification, until recently, researchers in the fields of machine learning and copulas have been somewhat ignorant of each other. At the same time, complementing strengths of the two fields suggest the great potential of a synergy. In this talk I will present several recent works (not all mine) that give a taste of the kind of benefits that can arise from a symbiosis of the two fields. In particular, I will present copula-based high-dimensional constructions, automated methods for structure learning, and approaches for estimation of information measures. No background in graphical models will be assumed.

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