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FÜR MATHEMATIK, INFORMATIK
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Fachbereich Mathematik

Kolloquium über Mathematische Statistik und Stochastische Prozesse

Jonas Peters, Assoc. Prof.
University of Copenhagen, Denmark
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Causality and Prediction

Abstract:

Causal models are known to be robust in the following sense: a statistical relation between a predictor and a target variable remains valid even if we intervene in the system. We discuss two ideas. (1) The method of Invariant Causal Prediction exploits the above invariance for learning causal structure from data. (2) We introduce Anchor Regression – a method that trades off invariance with the ability to predict. The idea can be useful when the test distribution may vary from the training distribution in an unknown way. No prior knowledge about causality is required.

Jonas Peters, Assoc. Prof.
University of Copenhagen, Denmark
https://www.math.ku.dk/english/about/news/jonas-peters/

Kontakt:
Prof. Dr. Martin Spindler (https://www.bwl.uni-hamburg.de/statistik/team/spindler.html)
Universität Hamburg