

Kernel Measures of Independence for non-iid Data

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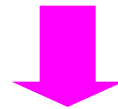


- **Problem:** Extend HSIC to structured non-iid Data

- **Approach:** Exponential Family Models

✓ Injective

✓ Decompose on graphical models



Marginal Polytope in an RKHS

- **Estimator:** unbiased, deviation is asymptotically normal

- **Assume:** homogeneity, stationarity

- **Applications:**

Independence test

ICA (contrast function)

Time series segmentation

