Uncovering Hidden Variables

In latent-variable models, the distributions of observed random variables depend on underlying, unobserved variables. Because these models allow for the possibility that hidden forces shape the observable world, they have many applications in the social and physical sciences. I will discuss when, and how, the relationships between observed and unobserved random variables can be recovered from variation in observed variables. I will also introduce a computational technique for estimating latent-variable models from sample data.

See you Thursday!