W INDUSTRIAL & SYSTEMS ENGINEERING UNIVERSITY of WASHINGTON

Robust and Causality-Oriented Prediction Models From Heterogeneous Data

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Abstract

Despite being challenging for iidbased statistical learning, heterogeneous data provides opportunities for causal inference and for learning prediction models that generalize to unseen scenarios. In this talk, I will discuss new connections between distributional robustness and causality, and how in the context of heterogeneous data, they provide simple methods for improving reliability and understanding in machine learning algorithms. The methods described can be viewed through the lens of robust optimization, and have wide-ranging prospects for application areas such as health sciences, commerce, and biological sciences.

Bio



Date & Time

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11:30 am - 12:20 pm