

Our life and work with

Michal Černý¹ and Milan Hladík²

¹ Department of Econometrics
Faculty of Computer Science and Statistics
Prague University of Economics & Business, Czech Republic

² Department of Applied Mathematics
Faculty of Mathematics and Physics, Charles University, Prague, Czech Republic

J. A. Symposium, MFF UK, Prague, May 12, 2023

A pair of exciting topics. . .

- **Practice:** Modelling durability of dairy products (cheese, ice-cream, yoghurt)

A pair of exciting topics. . .

- **Practice:** Modelling durability of dairy products (cheese, ice-cream, yoghurt)
- **Theory:** Interval-valued data, set-valued estimators

A pair of exciting topics...

- **Practice:** Modelling durability of dairy products (cheese, ice-cream, yoghurt)
- **Theory:** Interval-valued data, set-valued estimators
- EIV-regression

A pair of exciting topics. . .

- **Practice:** Modelling durability of dairy products (cheese, ice-cream, yoghurt)
- **Theory:** Interval-valued data, set-valued estimators
- EIV-regression
- Algorithms for robust regression (current project)

A pair of exciting topics...

- **Practice:** Modelling durability of dairy products (cheese, ice-cream, yoghurt)
- **Theory:** Interval-valued data, set-valued estimators
- EIV-regression
- Algorithms for robust regression (current project)
- **Life:** Joint research projects (Czech Science Foundation)

A pair of exciting topics...

- **Practice:** Modelling durability of dairy products (cheese, ice-cream, yoghurt)
- **Theory:** Interval-valued data, set-valued estimators
- EIV-regression
- Algorithms for robust regression (current project)
- **Life:** Joint research projects (Czech Science Foundation)
- A bit of exotic travelling

Part I

Our recent work

- M.Č., M.H. and J.A. *On the possibilistic approach to linear regression models involving uncertain, indeterminate or interval data* (Inform Sci)

- M.Č., M.H. and J.A. *On the possibilistic approach to linear regression models involving uncertain, indeterminate or interval data* (Inform Sci)
- M.Č., M. Rada, J.A. and M. H: *A class of optimization problems motivated by rank estimators in robust regression* (Optimization)

- M.Č., M.H. and J.A. *On the possibilistic approach to linear regression models involving uncertain, indeterminate or interval data* (Inform Sci)
- M.Č., M. Rada, J.A. and M. H: *A class of optimization problems motivated by rank estimators in robust regression* (Optimization)
- M.Č., M.H. and J.A. *EIV regression with bounded errors in data: total 'least squares' with Chebyshev norm* (Stat Pap)

- M.Č., M.H. and J.A. *On the possibilistic approach to linear regression models involving uncertain, indeterminate or interval data* (Inform Sci)
- M.Č., M. Rada, J.A. and M. H: *A class of optimization problems motivated by rank estimators in robust regression* (Optimization)
- M.Č., M.H. and J.A. *EIV regression with bounded errors in data: total 'least squares' with Chebyshev norm* (Stat Pap)
- M.Č. and M.H. *Antoch: a new L^AT_EX package without which it's impossible to typeset a good paper in statistics* (J Stat Softw)

Package Antoch

Package Antoch

» `\usepackage{Antoch}`

Package Antoch

```
» \usepackage{Antoch}  
» \Antoch
```

Package Antoch

```
» \usepackage{Antoch}  
» \Antoch
```



Package Antoch

```
» \usepackage{Antoch}  
» \Antoch
```



```
» \AntochPenseur
```

Package Antoch

```
» \usepackage{Antoch}  
» \Antoch
```



```
» \AntochPenseur
```



Package Antoch

» `\usepackage{Antoch}`

» `\Antoch`



» `\AntochPenseur`



Marc Chagall, Portrait of an Unknown Soldier of Mathematics, MOMA NYC

Package Antoch (continued)

Package Antoch (continued)

» \AntochAfterMasterExams

Package Antoch (continued)

» \AntochAfterMasterExams



Package Antoch (continued)

» \AntochAfterMasterExams



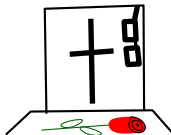
» \AntochAfterMasterExamsDayTwo

Package Antoch (continued)

» \AntochAfterMasterExams



» \AntochAfterMasterExamsDayTwo

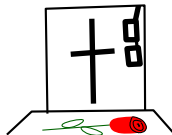


Package Antoch (continued)

» \AntochAfterMasterExams



» \AntochAfterMasterExamsDayTwo



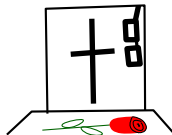
» \AntochAfterMasterExamsDayThree

Package Antoch (continued)

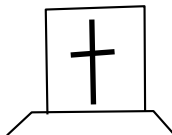
» \AntochAfterMasterExams



» \AntochAfterMasterExamsDayTwo



» \AntochAfterMasterExamsDayThree

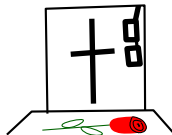


Package Antoch (continued)

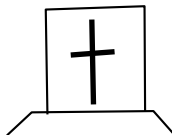
» \AntochAfterMasterExams



» \AntochAfterMasterExamsDayTwo



» \AntochAfterMasterExamsDayThree



How to configure your Antoch

How to configure your Antoch

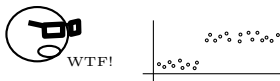
```
» \usepackage[ChangepointFriendly=On]{Antoch}
```

How to configure your Antoch

```
» \usepackage[ChangepointFriendly=On]{Antoch}  
» \Antoch
```

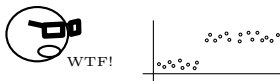
How to configure your Antoch

```
» \usepackage[ChangepointFriendly=On]{Antoch}
» \Antoch
```



How to configure your Antoch

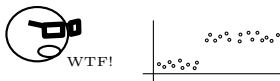
```
» \usepackage[ChangepointFriendly=On]{Antoch}
» \Antoch
```



```
» \usepackage[RobustRegFriendly=On]{Antoch}
```

How to configure your Antoch

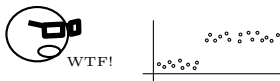
- » `\usepackage[ChangepointFriendly=On]{Antoch}`
- » `\Antoch`



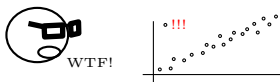
- » `\usepackage[RobustRegFriendly=On]{Antoch}`
- » `\Antoch`

How to configure your Antoch

- » `\usepackage[ChangepointFriendly=On]{Antoch}`
- » `\Antoch`

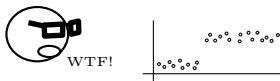


- » `\usepackage[RobustRegFriendly=On]{Antoch}`
- » `\Antoch`

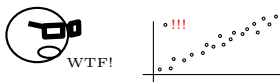


How to configure your Antoch

```
» \usepackage[ChangepointFriendly=On]{Antoch}  
» \Antoch
```



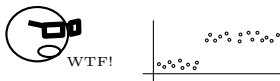
```
» \usepackage[RobustRegFriendly=On]{Antoch}  
» \Antoch
```



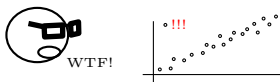
Language settings of Antoch

How to configure your Antoch

- » `\usepackage[ChangepointFriendly=On]{Antoch}`
- » `\Antoch`



- » `\usepackage[RobustRegFriendly=On]{Antoch}`
- » `\Antoch`

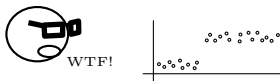


Language settings of Antoch

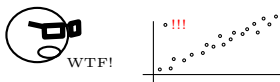
- » `\usepackage[RobustRegFriendly=On, LovesFrance=On]{Antoch}`

How to configure your Antoch

```
» \usepackage[ChangepointFriendly=On]{Antoch}
» \Antoch
```



```
» \usepackage[RobustRegFriendly=On]{Antoch}
» \Antoch
```

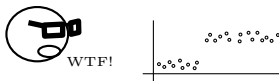


Language settings of Antoch

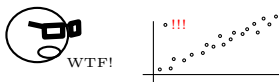
```
» \usepackage[RobustRegFriendly=On, LovesFrance=On]{Antoch}
» \Antoch
```

How to configure your Antoch

```
» \usepackage[ChangepointFriendly=On]{Antoch}
» \Antoch
```

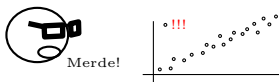


```
» \usepackage[RobustRegFriendly=On]{Antoch}
» \Antoch
```



Language settings of Antoch

```
» \usepackage[RobustRegFriendly=On, LovesFrance=On]{Antoch}
» \Antoch
```



How to configure your Antoch (continued)

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}
```

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



```
» \usepackage[WhiteWineLover=On]{Antoch}
```

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



```
» \usepackage[WhiteWineLover=On]{Antoch}  
» \Antoch
```

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



```
» \usepackage[WhiteWineLover=On]{Antoch}  
» \Antoch
```



Hey dude!
Don't make it bad!
Turn on the red option!

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



```
» \usepackage[WhiteWineLover=On]{Antoch}  
» \Antoch
```



Hey dude!
Don't make it bad!
Turn on the red option!

```
» \usepackage[WhiteWineLover=On, Russian=On]{Antoch}
```

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



```
» \usepackage[WhiteWineLover=On]{Antoch}  
» \Antoch
```



Hey dude!
Don't make it bad!
Turn on the red option!

```
» \usepackage[WhiteWineLover=On, Russian=On]{Antoch}  
» \Antoch
```

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



```
» \usepackage[WhiteWineLover=On]{Antoch}  
» \Antoch
```



Hey dude!
Don't make it bad!
Turn on the red option!

```
» \usepackage[WhiteWineLover=On, Russian=On]{Antoch}  
» \Antoch
```



Ш И Т!

How to configure your Antoch (continued)

```
» \usepackage[RedWineLover=On]{Antoch}  
» \Antoch
```



```
» \usepackage[WhiteWineLover=On]{Antoch}  
» \Antoch
```



Hey dude!
Don't make it bad!
Turn on the red option!

```
» \usepackage[WhiteWineLover=On, Russian=On]{Antoch}  
» \Antoch
```



ШИТ!

How to configure your Antoch (continued)

How to configure your Antoch (continued)

```
» \usepackage[AsymptoticsAllowed=Off]{Antoch}
```

How to configure your Antoch (continued)

```
» \usepackage[AsymptoticsAllowed=Off]{Antoch}  
» \AntochProvingTheorem
```

How to configure your Antoch (continued)

```
» \usepackage[AsymptoticsAllowed=Off]{Antoch}  
» \AntochProvingTheorem
```



How to configure your Antoch (continued)

```
» \usepackage[AsymptoticsAllowed=Off]{Antoch}  
» \AntochProvingTheorem
```



```
» \usepackage[AsymptoticsAllowed=On]{Antoch}
```

How to configure your Antoch (continued)

```
» \usepackage[AsymptoticsAllowed=Off]{Antoch}  
» \AntochProvingTheorem
```



```
» \usepackage[AsymptoticsAllowed=On]{Antoch}  
» \AntochProvingTheorem
```

How to configure your Antoch (continued)

- » `\usepackage[AsymptoticsAllowed=Off]{Antoch}`
- » `\AntochProvingTheorem`



- » `\usepackage[AsymptoticsAllowed=On]{Antoch}`
- » `\AntochProvingTheorem`



How to configure your Antoch (continued)


- » `\usepackage[AsymptoticsAllowed=Off]{Antoch}`
- » `\AntochProvingTheorem`



- » `\usepackage[AsymptoticsAllowed=On]{Antoch}`
- » `\AntochProvingTheorem`







Part II

How  influenced the world and people



Research project

- Czech Science Foundation (GAČR)

- Czech Science Foundation (GAČR)
- Panel P415 *History, theory and applications of* 
- Project 19-00907S *How*  *influenced the world and society?*
(2019-2022)
- PI: Milan Hladík

- Czech Science Foundation (GAČR)
- Panel P415 *History, theory and applications of* 
- Project 19-00907S *How*  *influenced the world and society?*
(2019-2022)
- PI: Milan Hladík

Main result:

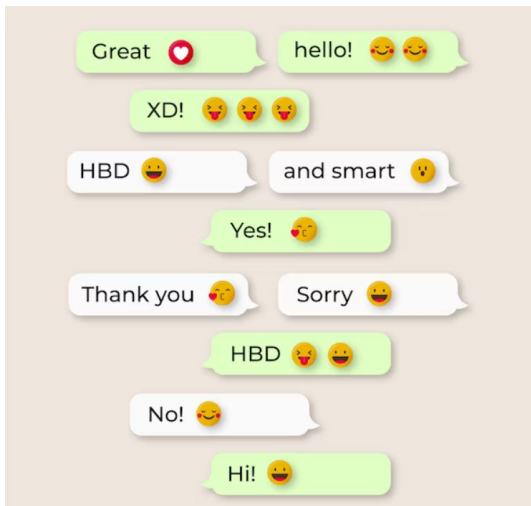
- Czech Science Foundation (GAČR)
- Panel P415 *History, theory and applications of* 
- Project 19-00907S *How*  *influenced the world and society?*
(2019-2022)
- PI: Milan Hladík

Main result: Insufficiently.

Details to appear in *Acta Antochologica*, currently available as online-first.

Case study I: Young people and chats

Case study I: Young people and chats



Teenagers and chats: Example of Anežka & Betty (11y)

Teenagers and chats: Example of Anežka & Betty (11y)


» Hey Anežka! 

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka! 

» You heard the *[censored]* news? 



Teenagers and chats: Example of Anežka & Betty (11y)



» Hey Anežka!   

» You heard the *[censored]* news?    

» What? 

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka!   

» You heard the *[censored]* news?    

» What? 

» Suzi is in love with Spiderman!!!!!!   

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka! 

» You heard the [censored] news? 

» What? 

» Suzi is in love with Spiderman!!!!!! 

» Noooooo! 

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka! 

» You heard the [censored] news? 

» What? 

» Suzi is in love with Spiderman!!!!!! 

» Noooooo! 

» It's me who loves him! 

Teenagers and chats: Example of Anežka & Betty (11y)


» Hey Anežka! 


» You heard the [censored] news? 

» What? 

» Suzi is in love with Spiderman!!!!!! 

» Noooooo! 

» It's me who loves him! 

» Don't be a [censored] ! Batman is better! 

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka!   



» You heard the [censored] news?    

» What? 

» Suzi is in love with Spiderman!!!!!!   

» Noooooo!  

» It's me who loves him!    

» Don't be a [censored] ! Batman is better!  

» 

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka! 🙄🙄🙄

» You heard the [censored] news? 🙄🙄🙄🙄

» What? 🙄

» Suzi is in love with Spiderman!!!!!! 🙄🙄🙄

» Noooooo! 🙄🙄

» It's me who loves him! 🙄🙄🙄🙄

» Don't be a [censored] ! Batman is better! 🙄🙄

» 🙄

» You're always choosing wrong guys 🙄

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka! 🙄🙄🙄

» You heard the [censored] news? 🙄🙄🙄🙄

» What? 🙄

» Suzi is in love with Spiderman!!!!!! 🙄🙄🙄

» Noooooo! 🙄🙄

» It's me who loves him! 😍😍😍😍

» Don't be a [censored] ! Batman is better! 🙄🙄

» 🙄

» You're always choosing wrong guys 🙄

» Don't be sad 🙄🙄🙄

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka! 🙄🙄🙄

» You heard the [censored] news? 🙄🙄🙄🙄

» What? 🙄

» Suzi is in love with Spiderman!!!!!! 🙄🙄🙄

» Noooooo! 🙄🙄

» It's me who loves him! 🙄🙄🙄🙄

» Don't be a [censored] ! Batman is better! 🙄🙄

» 🙄

» You're always choosing wrong guys 🙄

» Don't be sad 🙄🙄🙄

» Let's go to McDonalds instead

Teenagers and chats: Example of Anežka & Betty (11y)

» Hey Anežka! 🙄🙄🙄

» You heard the [censored] news? 🙄🙄🙄🙄

» What? 🙄

» Suzi is in love with Spiderman!!!!!! 🙄🙄🙄

» Noooooo! 🙄🙄

» It's me who loves him! 🙄🙄🙄🙄

» Don't be a [censored] ! Batman is better! 🙄🙄

» 🙄


» You're always choosing wrong guys 🙄

» Don't be sad 🙄🙄🙄

» Let's go to McDonalds instead

» And have ten beers cokes, it'll help you!!! 🙄🙄🙄

Teenagers and chats: Example of Anežka & Betty (11y)





» Hey Anežka!   



» You heard the [censored] news?    

» What? 

» Suzi is in love with Spiderman!!!!!!   

» Noooooo!  

» It's me who loves him!    

» Don't be a [censored] ! Batman is better!  

» 

» You're always choosing wrong guys 

» Don't be sad   

» Let's go to McDonalds instead

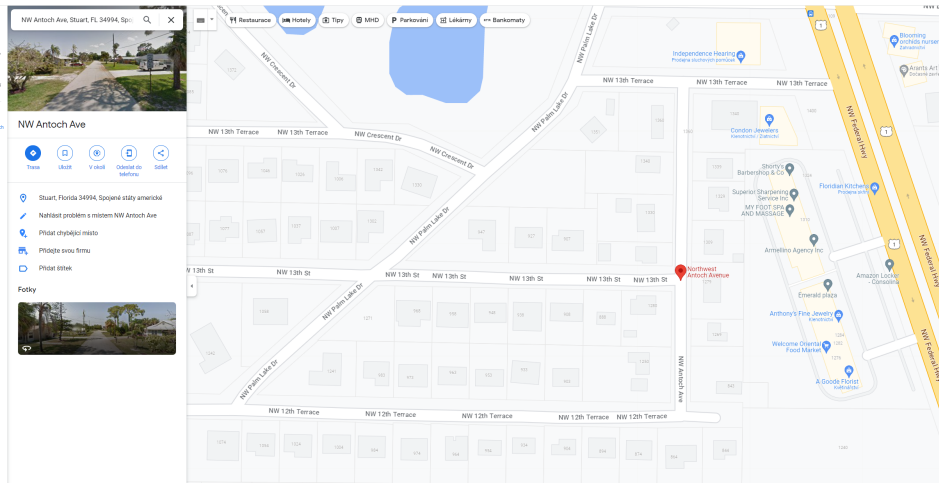
» And have ten beers cokes, it'll help you!!!   

» Sure!  

Case study II: Florida

Case study II: Florida

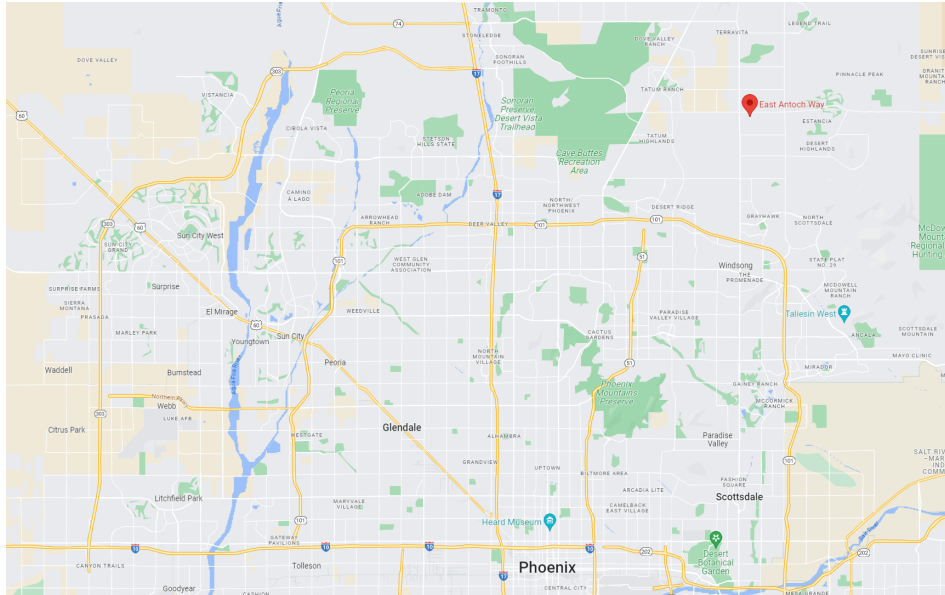
Antoch Avenue — Stuart City, Florida, USA



Case study II: Phoenix

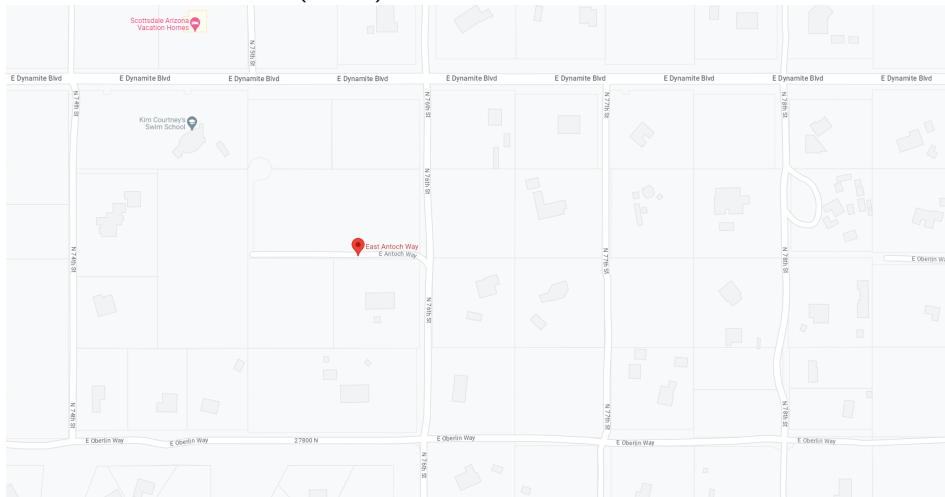
Case study II: Phoenix

Phoenix, Arizona, USA



Case study II: Phoenix

Phoenix, Arizona, USA (detail)



And the Czech Republic?

And the Czech Republic? Nothing!

And the Czech Republic? Nothing!

Milan Hladík's project:

- 1884 – 1922 Jungmann Avenue

And the Czech Republic? **Nothing!**

Milan Hladík's project:

- 1884 – 1922 Jungmann Avenue
- 1922 – 1940 Foch Avenue

And the Czech Republic? **Nothing!**

Milan Hladík's project:

- 1884 – 1922 Jungmann Avenue
- 1922 – 1940 Foch Avenue
- 1940 – 1945 Schwerin Avenue

And the Czech Republic? **Nothing!**

Milan Hladík's project:

- 1884 – 1922 Jungmann Avenue
- 1922 – 1940 Foch Avenue
- 1940 – 1945 Schwerin Avenue
- 1945 – 1946 Foch Avenue

And the Czech Republic? **Nothing!**

Milan Hladík's project:

- 1884 – 1922 Jungmann Avenue
- 1922 – 1940 Foch Avenue
- 1940 – 1945 Schwerin Avenue
- 1945 – 1946 Foch Avenue
- 1946 – 1962 Stalin Avenue

And the Czech Republic? **Nothing!**

Milan Hladík's project:

- 1884 – 1922 Jungmann Avenue
- 1922 – 1940 Foch Avenue
- 1940 – 1945 Schwerin Avenue
- 1945 – 1946 Foch Avenue
- 1946 – 1962 Stalin Avenue
- 1962 – 2023 Vinohradská (Wineyard) Avenue

And the Czech Republic? **Nothing!**

Milan Hladík's project:

- 1884 – 1922 Jungmann Avenue
- 1922 – 1940 Foch Avenue
- 1940 – 1945 Schwerin Avenue
- 1945 – 1946 Foch Avenue
- 1946 – 1962 Stalin Avenue
- 1962 – 2023 Vinohradská (Wineyard) Avenue
- 2023 – ∞ **Antoch Avenue**

Part III

My personal experience

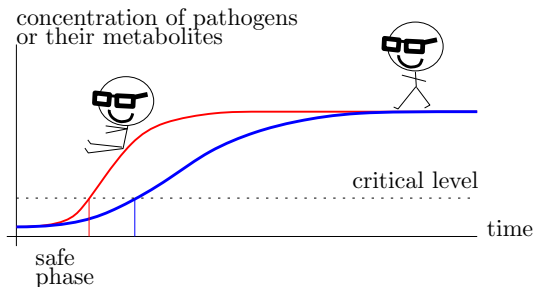
Durability of dairy products (cheese, yoghurt, ice-cream, ...)

- A model for biological growth process of pathogens (bacteria, fungi) in dairy products

My first meeting with statistical thinking


Durability of dairy products (cheese, yoghurt, ice-cream, ...)

- A model for biological growth process of pathogens (bacteria, fungi) in dairy products




- Task: construct a model for the length of the initial phase as a function of:
 - citric acid, propionic acid, concentration of salts, water activity, temperature, pH, presence of “good” bacteria...

Then we did a lot of things

- My very first paper — a tiny contribution to changepoint 
- *Binary segmentation and Bonferroni-type bounds*

Then we did a lot of things

- My very first paper — a tiny contribution to changepoint 
- *Binary segmentation and Bonferroni-type bounds*
- Max-type statistics: bounds are often derived in terms of Bonferroni bounds

$$\Pr \left[\bigcup_{i=1}^n A_i \right] \leq \sum_{i=1}^n \Pr[A_i]$$

- One can get tighter lower and upper bounds by adding second-order terms

$$\Pr \left[\bigcup_{i=1}^n A_i \right] \geq \sum_{i=1}^n \Pr[A_i] - \sum_{k < \ell} \Pr[A_k \cap A_\ell]$$
$$\Pr \left[\bigcup_{i=1}^n A_i \right] \leq \sum_{i=1}^n \Pr[A_i] - \sum_k \Pr[A_k \cap A_{k+1}]$$

Interval-valued data

- Say that a distribution D_θ samples triplets $(\underline{x}_i, x_i, \bar{x}_i)$ such that

$$\underline{x}_i \leq x_i \leq \bar{x}_i \quad \text{a.s.}$$

Interval-valued data

- Say that a distribution D_θ samples triplets $(\underline{x}_i, x_i, \bar{x}_i)$ such that

$$\underline{x}_i \leq x_i \leq \bar{x}_i \quad \text{a.s.}$$

- We can observe only $(\underline{x}_i, \bar{x}_i)$ but not x_i itself [i.e., estimators and statistics are only allowed to be functions of $(\underline{x}_i, \bar{x}_i)$]

Interval-valued data

- Say that a distribution D_θ samples triplets $(\underline{x}_i, x_i, \bar{x}_i)$ such that

$$\underline{x}_i \leq x_i \leq \bar{x}_i \quad \text{a.s.}$$

- We can observe only $(\underline{x}_i, \bar{x}_i)$ but not x_i itself [i.e., estimators and statistics are only allowed to be functions of $(\underline{x}_i, \bar{x}_i)$]
- We want to learn the “latent” distribution of x_i (or some characteristics thereof)

Interval-valued data

- Say that a distribution D_θ samples triplets $(\underline{x}_i, x_i, \bar{x}_i)$ such that

$$\underline{x}_i \leq x_i \leq \bar{x}_i \quad \text{a.s.}$$

- We can observe only $(\underline{x}_i, \bar{x}_i)$ but not x_i itself [i.e., estimators and statistics are only allowed to be functions of $(\underline{x}_i, \bar{x}_i)$]
- We want to learn the “latent” distribution of x_i (or some characteristics thereof)
- The crucial question is whether we can make some assumptions about the relation of x_i w.r.t. $(\underline{x}_i, \bar{x}_i)$ — usually are not testable

Interval-valued data

- Say that a distribution D_θ samples triplets $(\underline{x}_i, x_i, \bar{x}_i)$ such that

$$\underline{x}_i \leq x_i \leq \bar{x}_i \quad \text{a.s.}$$

- We can observe only $(\underline{x}_i, \bar{x}_i)$ but not x_i itself [i.e., estimators and statistics are only allowed to be functions of $(\underline{x}_i, \bar{x}_i)$]
- We want to learn the “latent” distribution of x_i (or some characteristics thereof)
- The crucial question is whether we can make some assumptions about the relation of x_i w.r.t. $(\underline{x}_i, \bar{x}_i)$ — usually are not testable
- Even simple cases, such as one-dimensional data, are “difficult”

Interval-valued data

- Say that a distribution D_θ samples triplets $(\underline{x}_i, x_i, \bar{x}_i)$ such that

$$\underline{x}_i \leq x_i \leq \bar{x}_i \text{ a.s.}$$

- We can observe only $(\underline{x}_i, \bar{x}_i)$ but not x_i itself [i.e., estimators and statistics are only allowed to be functions of $(\underline{x}_i, \bar{x}_i)$]
- We want to learn the “latent” distribution of x_i (or some characteristics thereof)
- The crucial question is whether we can make some assumptions about the relation of x_i w.r.t. $(\underline{x}_i, \bar{x}_i)$ — usually are not testable
- Even simple cases, such as one-dimensional data, are “difficult”
- Often one gets only partial-identification results (e.g. zonotope estimators in linear regression with interval-valued dependent variable)



Interval-valued data

- Say that a distribution D_θ samples triplets $(\underline{x}_i, x_i, \bar{x}_i)$ such that



$$\underline{x}_i \leq x_i \leq \bar{x}_i \text{ a.s.}$$

- We can observe only $(\underline{x}_i, \bar{x}_i)$ but not x_i itself [i.e., estimators and statistics are only allowed to be functions of $(\underline{x}_i, \bar{x}_i)$]
- We want to learn the “latent” distribution of x_i (or some characteristics thereof)
- The crucial question is whether we can make some assumptions about the relation of x_i w.r.t. $(\underline{x}_i, \bar{x}_i)$ — usually are not testable
- Even simple cases, such as one-dimensional data, are “difficult”
- Often one gets only partial-identification results (e.g. zonotope estimators in linear regression with interval-valued dependent variable)

Interval-valued data (continued)

- M.Č., M.H. and : *On the possibilistic approach to linear regression models involving uncertain, indeterminate or interval data* (Inform Sci)
- M.Č. and M.H.: *The complexity of computation and approximation of the t-ratio over one-dimensional interval data* (Comp Stat Data Anal)
- , M. Brzezina, R. Miele: *A note on variability of interval data* (Comp Stat)
- M.Č., M. Rada and O. Sokol: *The NP-hard problem of computing the maximal sample variance over interval data is solvable in almost linear time with high probability* (to appear in Computational Complexity)

Interval-valued data (continued)

- M.Č., M.H. and : *On the possibilistic approach to linear regression models involving uncertain, indeterminate or interval data* (Inform Sci)
- M.Č. and M.H.: *The complexity of computation and approximation of the t-ratio over one-dimensional interval data* (Comp Stat Data Anal)
- , M. Brzezina, R. Miele: *A note on variability of interval data* (Comp Stat)
- M.Č., M. Rada and O. Sokol: *The NP-hard problem of computing the maximal sample variance over interval data is solvable in almost linear time with high probability* (to appear in Computational Complexity)


Remark. For the lovers of asymptotics: *if n is large enough*, then, with a very high probability, our method is extremely fast — almost a linear time algorithm. (However, the asymptotics works for $n \geq 10^{10^{271}}$...)

What we have been interested in then...


Computational and complexity-theoretic properties of statistical problems and algorithms

What we have been interested in then...


Computational and complexity-theoretic properties of statistical problems and algorithms

- Rank-estimators in robust linear regression
- A new algorithm for minimization of Jaeckel's dispersion
- M.Č., M. Rada,  and M. Hladík: *A class of optimization problems motivated by rank estimators in robust regression* (Optimization)

Computational and complexity-theoretic properties of statistical problems and algorithms

- Rank-estimators in robust linear regression
- A new algorithm for minimization of Jaeckel's dispersion
- M.Č., M. Rada,  and M. Hladík: *A class of optimization problems motivated by rank estimators in robust regression* (Optimization)
- **Remark:** Jaeckel's dispersion is a nonsmooth function

Computational and complexity-theoretic properties of statistical problems and algorithms

- Rank-estimators in robust linear regression
- A new algorithm for minimization of Jaeckel's dispersion
- M.Č., M. Rada,  and M. Hladík: *A class of optimization problems motivated by rank estimators in robust regression* (Optimization)
- **Remark:** Jaeckel's dispersion is a **nonsmooth** function
- J.D. Kloeke and J.W. McKean: *Rfit: Rank-based Estimation for Linear Models* (The R Journal)
 - *Rfit* uses package *optim* with option *BFGS* to minimize the dispersion function. We investigated other minimization methods (e.g., Nelder-Mead or CG), however the quasi-Newton method works well in terms of speed and convergence.
 - The documentation of the *optim* package: *BFGS* is a quasi-Newton method (...). It uses function values and gradients to build up a 'picture' of the surface to be optimized.

An unforgettable experience. . .

An unforgettable experience. . .



An unforgettable experience. . .



An unforgettable experience. . .



An unforgettable experience. . .



An unforgettable experience. . .



An unforgettable experience. . .



And the last slide...

Thanks for your attention!

