High-Dimensional Non-Stationary Time Series Analysis



## IRTG 1792 Short Course

## **Chun-houh Chen**

## **Matrix Visualization**

John Tukey (EDA, 1977) lectured us "It is important to understand what you CAN DO before you learn to measure how WELL you seem to have DONE it." It is statisticians' responsibility for coming up with graphics /visualization environment that can help users really understand what one CAN DO for complex data generated from modern techniques and sophisticated experiments. In this talk I'll summarize our works on matrix visualization for interpreting statistics and statistical approach for implementing matrix visualization. We create matrix visualization environment for conducting statistical analyses, from descriptive statistics, model fitting, inference, to diagnosing. On the other end, we also introduce statistical concepts into matrix visualization environment for visualizing more versatile and complex data structure. With these two matrix visualization procedures interact with each other we hope a good EDA solution can be achieved.

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