Towards Outlier-Robust Statistical Inference on Kernel-Enriched Domains*

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Abstract

Mean embedding and maximum mean discrepancy (MMD) form the basis of modern statistical inference techniques on kernel-endowed domains with a wide variety of successful applications. In several examples the underlying kernel used is unbounded (examples include polynomial, exponential, string or graph kernels) in which case even a single outlier can completely ruin the available mean embedding and MMD estimators. In this talk, I will (i) focus on how to design systematically outlier-robust mean embedding and MMD estimators relying on the recently emerged principle of median-of-means, (ii) detail the consistency and excessive outlier-robustness of the constructed estimators, and (iii) illustrate their efficiency in discrimination of DNA subsequences.

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