Distribution Learning

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Abstract

Distribution learning aims to learn the underlying data generation process (DGP) from the observed data. A higher degree of information on the DGP of any random process helps the various aspects of statistical goals e.g. prediction, testing, and inferences. This presentation reviews the work in distribution learning both on the analytical side and computational side. A model of closed form density estimation is presented with a discussion of its asymptotic properties. On the computational side, we discuss recent works in distributional learning focusing on Generative Adversarial Networks (GAN).