Statistical Machine Learning Seminar

Hosted by Department of Mathematical Sciences

- Date: Tuesday, September 29, 2015
- Time: 12:00-1:00
- Room: WH-100E
- Speaker: Xu Chu (Mathematical Sciences)
- Title: Lasso, AdaLasso and Sure Independence Screening

Abstract

This is the first of a series of three talks which focus on variable selection for high-dimensional data. I will introduce the following three papers on variable selection.

- Tibshirani, R. (1996) Regression shrinkage and selection via the lasso. J. R. Statist. Soc. B, 58, 267–288.
- Zou, H. (2006) The adaptive lasso and its oracle properties. J. Am. Statist. Ass., 101, 1418–1429.
- Fan, J. and Lv, J. (2008) Sure independence screening for ultrahigh dimensional feature space (with discussion). J. R. Statist. Soc. B,70, 849–911.