

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, October 17, 2019
TIME:	1:15pm - 2:15pm
LOCATION:	WH 100E
SPEAKER:	Xinhai Zhang, Binghamton University
TITLE:	Prediction and outlier detection in classification problems (BCOPS method)

Abstract

In multi-class classification problem, the training data and the out-of-sample test data may have different distributions. A method called BCOPS (balanced and conformal optimized prediction sets) constructs a prediction set $C(x)$ as a subset of class labels, possibly empty. It tries to optimize the out-of-sample performance, aiming to include the correct class as often as possible, but also detecting outliers x , for which the method returns no prediction (corresponding to $C(x)$ equal to the empty set).

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