

Statistical Machine Learning Seminar
Hosted by Department of Mathematical Sciences

- Date: Tuesday, November 18, 2014
- Time: 12:00-1:00
- Room: OW-100E
- Speaker: Ming Yang (Computer Science)
- Title: Multi-task Learning with Gaussian Matrix Generalized Inverse Gaussian Model

Abstract

In this talk, we first introduce the multi-task learning problem and the application of Matrix Generalized Inverse Gaussian (MGIG) distribution to the problem. We still propose the GMGIG regression model for multi-task learning. To make the computation tractable, we simultaneously use variational inference and sampling techniques. In particular, we propose two sampling strategies for computing the statistics of the MGIG distribution.

From:
<https://www2.math.binghamton.edu/> - **Binghamton University Department of Mathematical Sciences**

Permanent link:
<https://www2.math.binghamton.edu/p/seminars/sml/141118>

Last update: **2014/11/07 03:39**

