

Statistical Machine Learning Seminar
Hosted by Department of Mathematical Sciences

- Date: Tuesday, October 06, 2015
- Time: 12:00-1:00
- Room: WH-100E
- Speaker: Wenbo Wang (Mathematical Sciences)
- Title: Selection consistency of lasso and Stability Selection

Abstract

This is the second 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, especially on the selection consistency.

- Meinshausen, N. and Bühlmann, P. (2006) High dimensional graphs and variable selection with the lasso. *Ann. Statist.*, 34, 1436-1462.
- Zhao, P. and Yu, B. (2006) On model selection consistency of lasso. *J. Mach. Learn. Res.*, 7, 2541-2563.
- Meinshausen, N., & Bühlmann, P. (2010). Stability selection. *J. R. Statist. Soc. B*, 72(4), 417-473.

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