Statistical Machine Learning Seminar Hosted by Department of Mathematical Sciences

■ Date: Tuesday, October 06, 2015

Time: 12:00-1:00Room: 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 highdimensional 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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