Statistical Machine Learning Seminar
Hosted by Department of Mathematical Sciences

- Date: Tuesday, October 13, 2015
- Time: 12:00-1:00
- Room: WH-100E
- Speaker: Wenming Deng (Mathematical Sciences)
- Title: The Bolasso, the Dantzig selector and more on Stability Selection

Abstract

This is the third and final talk of a series of three talks which focus on variable selection for high-dimensional data. I will introduce the two related work below, and then discuss more on Meinshausen & Bühlmann (2010) following the talk last week.

- Bach, F. (2008) Bolasso: model consistent Lasso estimation through the bootstrap. In Proc. 25th Int. Conf. Machine Learning, pp.33–40. New York: Association for Computing Machinery.
- Candes, E. and Tao, T. (2007) The Dantzig selector: statistical estimation when p is much larger than n. Ann. Statist., 35, 2312–2351.