

Statistical Machine Learning Seminar
Hosted by Department of Mathematical Sciences

- Date: Tuesday, October 27, 2015
- Time: 12:00-1:00
- Room: WH-100E
- Speaker: Lin Yao (Mathematical Sciences)
- Title: On False Discovery Rate (II)

Abstract

This is the second of three talks on false discovery rate on the topic of multiple testing. We will discuss the following two papers.

- Storey, J.D., Taylor, J.E. and Siegmund, D. (2004). Strong Control, Conservative Point Estimation and Simultaneous Conservative Consistency of False Discovery Rates: A Unified Approach. *Journal of the Royal Statistical Society, Series B*, 66, 187-205.
- Fan, J., Han, X., & Gu, W. (2012). Estimating false discovery proportion under arbitrary covariance dependence. *Journal of the American Statistical Association*, 107(499), 1019-1035.

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