Statistics Seminar

Department of Mathematical Sciences

DATE:	Thursday, October 15, 2015
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Shih-Kang Chao, Department of Statistics, Purdue University
TITLE:	Quantile Regression for Extraordinarily Large Data

Abstract

One complexity of massive data comes from the accumulating errors that are often unknown and may even have varying shapes as data grows. In this talk, we consider a general quantile-based modelling that even allows the unknown error distribution to be arbitrarily different across all sub-populations. A delicate analysis on the computational-and-statistical tradeoff is further carried out based on nonparametric sieve estimation.

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