Statistics Seminar

Department of Mathematical Sciences

DATE:	Thursday, November 19, 2015
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Vladislav Kargin, Binghamton University
TITLE:	On singular Values of the Reduced-Rank Regression

Abstract

I will talk about the multivariate linear regression in the case when the number of responses and predictors is large and comparable with the number of observations. One approach uses the reduced-rank regression, in which the rank of the coe fficient matrix is assumed to be small. I will relate this problem to certain problems in random matrix theory. I will also talk about algorithms for the model rank selection and about consistent estimation of the singular values of the coefficient matrix.