

Statistics Seminar
Department of Mathematical Sciences

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| DATE: | Thursday, April 25, 2019 |
| TIME: | 1:15pm - 2:15pm |
| LOCATION: | WH 100E |
| SPEAKER: | Cun-hui Zhang, Rutgers University |
| TITLE: | Semi-Low-Dimensional Inference With High-Dimensional Data |

Abstract

We consider statistical inference in a semi-low-dimensional approach to the analysis of high-dimensional data. The relationship between this semi-low-dimensional approach and regularized estimation of high-dimensional objects is parallel to the more familiar one between semiparametric analysis and nonparametric estimation. Low-dimensional projection methods are used to correct the bias of regularized high-dimensional estimators, leading to efficient point and interval estimation. Bootstrap can be used to carry out simultaneous inference. Only a small fraction of labelled data are needed in a semisupervised setting. Examples include regression and graphical models for continuous and binary data.

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