

Statistics Seminar  
Department of Mathematical Sciences

<b>DATE:</b>	Thursday, October 17, 2019
<b>TIME:</b>	1:15pm - 2:15pm
<b>LOCATION:</b>	WH 100E
<b>SPEAKER:</b>	Xinhai Zhang, Binghamton University
<b>TITLE:</b>	Prediction and outlier detection in classification problems (BCOPS method)

**Abstract**

In multi-class classification problem, the training data and the out-of-sample test data may have different distributions. A method called BCOPS (balanced and conformal optimized prediction sets) constructs a prediction set  $C(x)$  as a subset of class labels, possibly empty. It tries to optimize the out-of-sample performance, aiming to include the correct class as often as possible, but also detecting outliers  $x$ , for which the method returns no prediction (corresponding to  $C(x)$  equal to the empty set).

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