Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, April 2, 2020
TIME:	1:15pm – 2:15pm
LOCATION:	WH 100E
SPEAKER:	Shaofei Zhao, Binghamton University
TITLE:	Feature Screening via Distance Correlation Learning

Abstract

After Fan and Lv's 2008 paper about feature screening using SIS, the so called ultrahigh dimensional data are drawing more and more attention. Runze Li et.al published another paper by using distance correlation to do feature screening, this method improves original SIS significantly and can be applied under more general settings. We will review this paper and try to recover some of the simulation results.

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