

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, April 29, 2021
TIME:	1:15pm - 2:15pm
LOCATION:	Zoom meeting
SPEAKER:	Shaofei Zhao, Binghamton University
TITLE:	Convex Regularization for High-Dimensional Multi-Response Tensor Regression

Abstract

of the paper by Garvesh Raskutti, Ming Yuan and Han Chen

As the cost of generating data decreases, now we can get access to bigger data, both in size and in dimensions. We call arrays with more than 2 dimensions tensors. In this seminar, we will firstly introduce the notation and concept of tensors, their calculation and decompositions. After that, we will focus on multi-response tensor regression, and consider a general convex optimization approach under low-dimensional structural assumptions. Finally we will present a numerical study.

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