Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, October 21, 2021
TIME:	1:15pm – 2:15pm
LOCATION:	Zoom meeting
SPEAKER:	Baozhen Wang, Binghamton University
TITLE:	Covariate Shift by Kernel Mean Matching

Abstract

Given sets of observations of training and test data, the authors consider the problem of reweighting the training data such that its distribution more closely matches that of the test data. They achieve this goal by matching covariate distributions between training and test sets in a high dimensional feature space (specifically, a reproducing kernel Hilbert space). This approach does not require distribution estimation. Instead, the sample weights are obtained by a simple quadratic programming procedure.

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