國 立 中 央 大 學

統 計 研 究 所

學 術 演 講

主 講 人：林建同助理教授（逢甲大學統計學系）

講　　題：**Greedy Variable Selection for High-Dimensional Cox Models**

時　　間：**111年12月27日（星期二）上午11：00 ～ 12：00**

地　　點：中央大學鴻經館M429室

茶　　會：上午 10：30 ～ 11：00　　地　點：鴻經館 510 室

ABSTRACT

Model selection for sparse high-dimensional Cox models has broad applications to contemporary biostatistics, in particular, to extracting relevant biomarkers from high-dimensional survival data. In this talk, we propose using a greedy-type algorithm, Chebyshev Greedy Algorithm (CGA), to iteratively include covariates in the aforementioned models, and show that with probability tending to one, all relevant covariates can be included in a moderate number of iterations. We also devise a high-dimensional information criterion (HDIC) to remove the redundant covariates chosen by CGA, thereby leading to selection consistency. Finally, the proposed method is illustrated using simulated data and a diffuse large B-cell lymphoma (DLBCL) dataset.

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