

國立中央大學

統計研究所

學術演講

主 講 人：朱基祥 助理教授（國立高雄大學統計學研究所）

講 題：Bayesian structure selection approaches for multiple binary responses via multi-task learning

時 間：113年05月07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

In this work, we concentrate on the Bayesian structure selection problems for the categorical response. We focus on solving the selection problem for multiple binary responses and use the probit model for each response. Here, we consider the group structure with sparsity property on the rows of coefficient matrix where each row corresponds to one variable. Then we identify the relevant variables for the responses and the selection problems can be treated as the multi-task learning problem. The effectiveness of our proposed method will be demonstrated through simulation studies.

Keyword: Multi-task learning, component-wise algorithm, group structure, Markov chain Monte Carlo, multiple binary responses

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