國 立 中 央 大 學

統 計 研 究 所

學 術 演 講

主 講 人：胡膺期 教授（Chair Professor, Department of Information Systems, Business Statistics and Operations Management Hong Kong University of Science and Technology）

時　　間：106 年 3 月 7 日（星期二）上午 10:00～11:50、下午 14:00～15:50

地　　點：中央大學 管理二館-311室

茶　　會：上午 9:30～10:00　　　地　　點：鴻經館 510 室

上午講題：False Discovery Rate and Multiple testing - A Selected Review

ABSTRACT

False Discovery Rate (FDR) is arguably one of the most influential modern statistical methods. In this talk, I will present a selected review of FDR literature – begin with the original contribution of Benjamini and Hochberg (1995), then followed by a series of papers by Storey, Efron, Genovese and Wasserman, and Sun and Cai. Not only each school of thoughts made uniquely important contribution to the literature but also they support each other in building a more complete theory for multiple testing. The goal is to spell out the contribution of each school of thoughts and explain why together they form a comprehensive framework for multiple testing.

下午講題：A Review of L1 Regularized Regression - Related Concepts and Results

ABSTRACT

Lasso represents one of the best examples of the success of modern statistical methodology. Not only it witnesses vigorous development over the past two decades but also motivates in depth study of some powerful concepts and ideas such as shrinkage estimates, regularisation, variable and model selection, oracle property, sparse model, degrees of freedom, optimisation algorithms, sparse pattern recovery etc. In this talk, I will try to bring them together under a coherent paradigm. One of the goals is to demystify things so that they become easier to understand and to use. It is particularly suitable for graduate students and researchers unfamiliar with the area but would like to know more about it for his/her own research agenda.

◎敬請張貼

歡迎參加◎