

國立中央大學

統計研究所

學術演講

主 講 人：銀慶剛教授（國立清華大學 統計研究所）

講 題：A High-Dimensional Statistical Method with Applications to the
Analysis of Wafer Yield and Ozone Concentration

時 間：106 年 11 月 21 日（星期二）上午 11：00 ~ 12：00

地 點：中央大學鴻經館429室

茶 會：上午 10：30 ~ 11：00 地 點：鴻經館 510 室

ABSTRACT

Over the past decade, variable selection in high-dimensional regression models has mainly focused on independent data with homogeneous variances, which regrettably preclude many engineering or air quality data that not only have heteroscedastic variances but sometimes exhibit time series features. Motivated by wafer acceptance test (WAT) data and ozone concentration data, in this work, we pay attention to a high-dimensional location-dispersion model with short- or long-range dependent error, which simultaneously takes time dependence and heteroscedasticity into account. We propose a new high-dimensional model identification method and obtain its selection consistency in situations where the location and dispersion components of the model obey strong sparsity conditions. Numerical simulation studies and real data applications are presented to illustrate the advantage of the proposed method.

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