

國立中央大學

統計研究所

學術演講

主 講 人：俞一唐 教授（東海大學統計學系）

講 題：Bayesian Factor Screening with Modified Box and Meyer Method

時 間：110年09月28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 M510 室

ABSTRACT

Box and Meyer provided an innovative approach to identify active factors, the Box-Meyer method. With the use of means models, we propose a modification of the Box-Meyer method. Compared with the original Box-Meyer method, the modified Box-Meyer method can circumvent the problem that the original Box-Meyer method may fail to identify some active factors due to the ignorance of higher order interactions. Furthermore, the number of explanatory variables in the modified Box-Meyer method is smaller. Therefore, the computational complexity is reduced. Several examples with different types of data are used to demonstrate the wide applicability of the modified Box-Meyer method.

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