

The University of Chicago

Department of Statistics

Seminar

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“Model Selection in High Dimensions”

Monday, May 24, 2004 at 4:00 PM

133 Eckhart Hall, 5734 S. University Avenue

Refreshments following the seminar in Eckhart 110.

ABSTRACT

The problem under consideration is to select the order of a model in unsupervised learning. A particular question is whether ideas that are successful in supervised learning can be adapted to this problem. I will talk about two methods that we developed, with a particular emphasis on the high-dimensional situation.

This is joint work with D. Botstein, P. Brown and R. Tibshirani.
