

The University of Chicago

Department of Statistics

Seminar Series

YUHONG YANG

Department of Statistics

University of Minnesota

“Combining/Selecting Models/Procedures”

MONDAY February 21, 2005 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue

Refreshments following the seminar in Eckhart 110.

ABSTRACT

In this talk, I will present some recent results on model selection and model combining. In the direction of model selection, we will examine the consistency property of cross validation for comparing two general regression procedures. When there is much uncertainty in a model/procedure selection process, combining the candidates suitably can result in a much improved performance in estimation/prediction. In addition to presenting some theoretical and empirical results on an information-theoretic approach to combining models, we will discuss a fundamental conflict between finding the true model and estimating the underlying unknown function that cannot be overcome by neither model selection nor model averaging.