



THE UNIVERSITY OF  
**CHICAGO**

Department of Statistics

MASTER'S THESIS PRESENTATION

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Post-Selection Inference via a Randomized Response

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Jones 304, 5747 S. Ellis Avenue

#### ABSTRACT

In order to build trust in predictions and understand when a model will generalize to completely new data, it is important to perform inference. However, classical inference methods fail when the data is used to select the model and then re-used to perform inference. This is an issue even for common fitting algorithms like the LASSO. To overcome this, we develop methods that introduce randomness to the fitting process in order to preserve the statistical guarantees of the data when performing inference for the denoising problem.

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