國立中山大學應用數學系
學術演講

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講　題：An iterative variable screening approach for linear regression model

時　間：2019/10/24（Thursday）14:10 ~ 15:00

地　點：理學院四樓理 SC 4009-1 室

茶　會：15:00 於理 SC 4010 室 (系辦公室)

Abstract

Linear regression is a common statistical model. However, when the number of predictors is much larger than the sample size, fitting a linear regression model becomes a difficult work. To overcome this problem, a common approach is to perform variable screening and variable cleaning before carrying out further statistical analysis. In this talk, we propose a variable screening approach that involves random partition, which can provide a collection of predictors that contains important predictors. The proposed method can be applied to datasets with millions of predictors. The results of some simulation studies and a real data analysis will be presented. This is a joint work with Dr. Tzee-Ming Huang and Dr. Su-Yun Huang.

中山大學應用數學系

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