BOSTON UNIVERSITY STATISTICS AND PROBABILITY SEMINAR SERIES

Model Selection and Sharp Asymptotic Minimaxity

Harrison Zhou
Department of Statistics
Yale University

Thursday, October 30, 2008, 4-5pm
Mathematics and Computer Science (MCS) Building, Room 149
111 Cummington Street, Boston

Tea and Cookies at 3:30pm in MCS 153

Abstract: We will show a class of model selection procedures are asymptotically sharp minimax to recover sparse signals over a wide range of parameter spaces. Connections to Bayesian model selection, MDL principle and wavelet estimation will be discussed.

For directions and maps, please see *http://math.bu.edu/research/statistics/statseminar.html.*