April 19 SFASA Seminar

Speaker: Robert Tibshirani, Stanford University

Rob Tibshirani is Professor of Health Research and Policy (Biostatistics) and is Vice-Chair of the Department. He is also Professor of Statistics at Stanford. He is the inventor of the celebrated lasso technique, and is co-author of three books. They include one on additive regression with Trevor Hastie, one on the bootstrap with Bradley Efron, and one on many aspects of modern machine learning with Trevor Hastie and Jerry Friedman. Rob won the COPSS Presidents' Award in 1996. For further material see
http://en.wikipedia.org/wiki/Robert_Tibshirani

Location: Stanford University, Li Ka Shing Center (LKSC) Building, 291 Campus Drive, Room: LK 120 Seminar Classroom

Time: Thursday, April 19th, 4:30 p.m. – 5:45 p.m.

Title: The Lasso: some novel algorithms and applications **Abstract:**

I will discuss some procedures for modeling high-dimensional data, based on L1 (lasso)-style penalties. I will describe pathwise coordinate descent algorithms for the lasso, which are remarkably fast and facilitate application of the methods to very large datasets for the first time. I will then give examples of new applications of L1 penalties to microarray classification, near-monotonic regression, and sparse principal components.

Directions and maps: Please click on the following link to see a campus map that shows the location of the LKSC Building on Stanford's campus:
http://med.stanford.edu/irt/about/maps-directions/lksc-directions.html

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