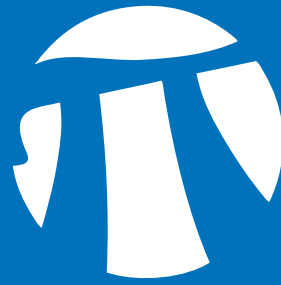UBC | Department of Statistics

Pacific Institute *for the* Mathematical Sciences

PIMS Public Lecture - 2013 Year of Statistics: Sparse Linear Models
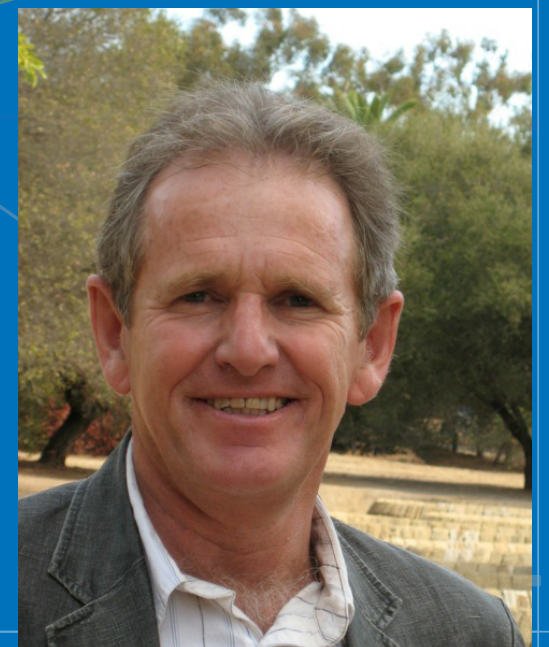
September 19, 2013

University of British Columbia
4:00pm Earth Sciences Building 1013
3:30pm Pre-lecture reception Earth Sciences Building Atrium

SPEAKER: Trevor Hastie (Stanford University)

In a statistical world faced with an explosion of data, regularization has become an important ingredient. In many problems, we have many more variables than observations, and the lasso penalty and its hybrids have become increasingly useful. This talk presents a general framework for fitting large scale regularization paths for a variety of problems. We describe the approach, and demonstrate it via examples using our R package GLMNET. We then outline a series of related problems using extensions of these ideas. This is joint work with Jerome Friedman, Rob Tibshirani and Noah Simon.

TREVOR HASTIE is a statistician and computer scientist and is the John A. Overdeck Professor of Mathematical Sciences and a Professor of Statistics at Stanford University. Hastie is known for his contributions to applied statistics, especially in the field of machine learning, data mining, and bioinformatics. He has authored several popular books in statistical learning, including The Elements of Statistical Learning: Data Mining, Inference, and Prediction. Hastie has been listed as an ISI Highly Cited Author in Mathematics by the ISI Web of Knowledge (wikipedia.org).

THE TALK CELEBRATES THE STATISTICS DEPARTMENT AND PIMS' MOVE TO THE NEW EARTH SCIENCES BUILDING, THE STATISTICS DEPARTMENT'S 30TH ANNIVERSARY, THE FACULTY OF SCIENCE'S 50TH ANNIVERSARY AND THE INTERNATIONAL YEAR OF STATISTICS.

INTERNATIONAL YEAR OF STATISTICS