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広島統計談話会

Hiroshima Statistics Study Group

第 229 回談話会を下記のように開催致しますので
御参集下さいますよう御案内申し上げます。

You are cordially invited to the 229th meeting as scheduled below.

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日　時：	2006 年 7 月 7 日（金）15:00-
Date :	July 7, 2006 (Fri) 15:00-
場　所：	放射線影響研究所 講堂
Place:	RERF Auditorium
演　者：	栁原 宏和（今年 7 月 1 日付で広島大学大学院理学研究科数学専攻助教授に御就任）
Speaker:	Hirokazu Yanagihara, Ph.D., to be assigned to the Associate Professor, Department of Mathematics, Graduate School of Science, Hiroshima University as of July 1, 2006
演　題：	「クロスバリデーション規準のバイアス補正」
Title:	"Bias corrections of cross-validation criterion"

要　約：

Abstract:

It is known that the cross-validation (CV) criterion is the second-order unbiased estimator of the risk between the candidate model and the true model. In this talk, we show that the 2k-th higher-order unbiased estimator can be proposed by using a liner combination of the leave-one-out,…, leave-k-out CV criteria. The distinguishing point is that the proposed idea can give a smaller bias than a jackknife method without any analytic calculation. We verify by numerical experiments that the proposed estimator has a smaller bias than other criteria including the generalized information criterion (GIC), the extended information criterion (EIC), the ordinary CV criterion, and so on.