広島統計談話会

Hiroshima Statistics Study Group

第 277 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ご案内申し上げます。

You are cordially invited to the 277th meeting as scheduled below.

日　時：　2013 年 6 月 7 日（金）15:00 –

Date　：　June 7, 2013 (Fri) 15:00 –

場　所：　放射線影響研究所　比治山ホール

Place　：　RERF Hijiyama Hall

演　者：　伊森 晋平 氏（広島大学大学院 理学研究科 数学専攻 博士課程後期）

Speaker　：　Mr. Shinpei Imori
Department of Mathematics, Graduate School of Science, Hiroshima University

演　題：　「高次元データにおける新たなモデル選択方法」

Title　：　“ New model selection method in high-dimensional data ”

要　約：

Summary:

In the present paper, we give a new model selection method in a high- dimensional framework. Our proposed method consists of two factors, screening and selection. The screening method is easily defined as based on the unbiased estimator of variance. The models of the resulted set are considerably fewer than the models treated in full search, which includes the true model asymptotically. Furthermore, in the high-dimensional framework, the probability that our method selects the true model converges to 1 under some appropriate assumptions.