広島統計談話会

Hiroshima Statistics Study Group

第 286 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 286th meeting as scheduled below.

日　時：	2014 年 10 月 31 日（金）15:00 –
Date　：	October 31st, 2014 (Fri) 15:00 –
場　所：	放射線影響研究所　講堂
Place　：	RERF Auditorium
演　者：	藤越 康祝 博士 (広島大学統計科学研究拠点 広島大学名誉教授)
Speaker　：	Yasunori Fujikoshi, Ph.D. Emeritus Professor of Hiroshima University Advisor of the Hiroshima University Statistical Science Research Core
演　題：	「多変量線形モデルにおける平均パラメータ行列のランクの推定法と 高次元一致性」
Title　：	"Estimation methods of the rank of a mean parameter matrix in multivariate linear model and their high-dimensional consistency properties"

要　約：

Summary:

　　　　This talk is concerned with the problem of estimating the rank of a mean parameter matrix in multivariate linear model. First we note that the problem involves some important problems as a special case. For example, it involves the problem of estimating the number of meaningful discriminant functions in discriminant analysis. Further, it is related to reduced-rank regression in multivariate linear regression analysis. As one of our main results we show consistency properties of some estimation criteria based on model selection method under a high-dimensional framework. We also review some other methods in high-dimensional case.