Seminar za matematicko programiranje i teoriju igara

U organizaciji Erasmus+ programa, Hrvatskog društva za operacijska istraživanja i Seminara za matematičko programiranje i teoriju igara

dana **15.07.2016. (petak) u 11h u dvorani 34**
Ekonomskog fakulteta Zagreb
predavanje će održati

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Predavanje je prvenstveno namijenjeno nastavnicima i istraživačima, a otvoreno je i za studente i sve druge zainteresirane koji koriste ili žele koristiti kvantitativne metode i modeliranje u svojim istraživanjima.

Naslov predavanja:

Robust Estimation and Variable Selection for High-Dimensional Linear Regression

Abstract:
The lecture introduces a class of robust linear regression estimators, maximum robustified likelihood estimation. We consider the variable selection problems using the penalized robustified likelihood estimation for both low-dimensional and high-dimensional linear regressions. Under appropriate conditions, the proposed method is $\sqrt{n}$-consistent and enjoys the oracle property. It also achieves the asymptotic breakdown point of 0.5 and possesses a bounded influence function. We further discuss how to select the tuning parameter t, which controls the robustness. Finally, simulation studies and real data analysis provide further evidence of the advantages of the proposed method.

Životopis predavača je u privitku.