

THE DEPARTMENT OF MATHEMATICAL SCIENCES

Indiana University - Purdue University Fort Wayne

is pleased to present

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Model Selection in Linear Regression

Abstract

Model selection plays an important role in statistical modeling, and its goal is to determine an appropriate structural form for a model to be used in making inferences and predictions. In the past decade, model selection has been one of the key areas of investigation in statistical analysis, mainly because large bodies of data with hundreds of thousands of variables have arisen frequently in applications. To facilitate the model selection, two major classes of methods, subset selection and shrinkage selection, are widely utilized in selecting models for the linear regression setting. We describe each of these approaches in detail, along with their advantages and disadvantages.

Noon – 1:00, Wednesday, Feb. 17, 2016. Location: KT 216

<http://ipfw.edu/departments/coas/depts/math/news/seminars.html>