Advancement to Candidacy

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Topics in bootstrap estimation and prediction

Abstract:
In this talk, we will introduce a new bootstrap algorithm for estimating linear combinations of coefficients in high dimensional threshold ridge regression model. In addition, we will also introduce a new definition about prediction and demonstrate how bootstrap calibration algorithm achieves this goal.

Advisor: Dimitris N. Politis

Tuesday, February 25, 2020
1:15 PM
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