Institute of Statistical Science Academia Sinica

Seminar

Title：Smoothing strategies for support vector regression and signal reconstruction

Speaker： Prof. Jein-Shan Chen（Department of Mathematics, National Taiwan Normal University）

Time： 10:30 AM~12:00 PM, Monday, January 10, 2022

Place： Auditorium, B1F, Institute of Statistical Science, Academia Sinica

※Tea reception starts at 10:10 AM.

※Lecture in English

※Online live streaming through Microsoft Teams will be available.

Abstract

In this talk, we present two smoothing strategies to support vector regression and signal reconstruction problem, which are popular target problems in data science.

We demonstrate how smoothing functions can be involved or constructed to fit in these two types of problems. For support vector regression, we employ smoothing Newton algorithm to work along with the proposed smoothing functions, whereas the conjugate algorithm is adopted to tackle with the signal reconstruction problem.