统计科學研究所

INSTITUTE OF STATISTICAL SCIENCE

Seminar

Title：Prediction-based Subsampling: Model-dependent and Model-free Solutions

Speaker：Dr. Ming-Chung Chang

(Institute of Statistical Science, Academia Sinica)

Time：10:30 ~ 12:00, Monday, July 17, 2023

Place：Auditorium, B1F, Institute of Statistical Science

Abstract

Extraordinary amounts of data are generated across disciplines owing to advanced technology. Such data richness, however, may yield difficulties in statistical model fitting and prediction either in terms of time cost or numerical stability. Subsampling has been an effective remedy to this problem over the past decade. In this talk, I will introduce two subsampling methods, model-dependent and model-free, for big data prediction. Theoretical and numerical results are provided to show the benefits of the proposed methods.

Keywords: Gaussian process regression, Partitioning estimate, Bagging

※Online live streaming through Cisco Webex will be available.

※ The tea reception will be held at 10:10.