統計科學研究所
INSTITUTE OF STATISTICAL SCIENCE

SEMINAR STATAS

Seminar

Title：Introduction to conformal prediction

Speaker：Dr. Tso-Jung Yen（顏佐榕 博士)

（Institute of Statistical Science, Academia Sinica）

Time：14:00 ～ 16:00, Wednesday, November 29, 2023

Place：R6005, Research Center for Environmental Changes Building

Abstract

In this talk we introduce conformal prediction, a distribution-free approach to constructing prediction sets for risk control. We describe its implementation, discuss its advantages and disadvantages, and provide its applications to prediction and classification problems with real-world and simulated examples. We also briefly discuss "Learn then Test", a newly-developed risk control methodology that can enhance performance of conformal prediction on a wide array of machine learning tasks.

Keywords: covariate shift; deep learning; empirical distribution; multiple hypothesis testing; quantile regression.

※ Tea reception starts at 13：40.
※ The seminar is exclusively in-person.