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STATISTICS COLLOQUIUM

MONDAY, OCTOBER 20, 2014
TALK: 4:15 PM — SCIENCE CENTER RM. 705
RECEPTION: 3:50 PM — SCIENCE CENTER, 7TH FLOOR

"Decoupled Shrinkage and Selection in Linear Models"

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ABSTRACT

Selecting a subset of variables for linear models remains an active area of research. This paper reviews many of the recent contributions to the Bayesian model selection and shrinkage prior literature.

A posterior variable selection summary is proposed, which distills a full posterior distribution over regression coefficients into a sequence of sparse linear predictors. Connections between popular penalized likelihoods methods and the Bayesian machinery for variable selection are discussed. A working version of the paper can be found at:

http://faculty.mccombs.utexas.edu/carlos.carvalho/HahnCarvalhoDSS2014.pdf