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STATISTICS COLLOQUIUM

WEDNESDAY, APRIL 20, 2016
TALK: 4:15 PM — SCIENCE CENTER 418D
RECEPTION: 3:50 PM

“Recent Advances in Selective Inference”

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ABSTRACT

I will talk about a new set of tools for inference after model selection. The highlight will be doing inference along steps of the forward stepwise, least angle regression, and lasso paths, though the framework for inference is applicable well beyond these cases, and other problems will be briefly discussed as well. I will also discuss some asymptotic results about the robustness of the proposed tests to non-Gaussian noise distributions. If time permits, I will also discuss an alternative, distribution-free framework based on conformal inference.