MICHIGAN STATE UNIVERSITY
Department of Statistics and Probability

JAMES FRANCIS HANNAN LECTURE SERIES

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Estimating sparse eigenstructure for high dimensional data

Tuesday, April 24, 2018
10:20 AM - 11:10 AM
Refreshments 10:00 AM
C405 Wells Hall

Abstract

When data is high dimensional, widely used multivariate methods such as principal component analysis can behave in unexpected ways. Upward bias in sample eigenvalues and inconsistency of sample eigenvectors are among the new phenomena that appear. In recent years there has been much progress on exploiting sparsity to respond to these phenomena. The talk will give an overview of this area.