High-Dimensional
Non-Stationary Time Series Analysis

IRTG 1792 Short Course

Ya'acov Ritov

LASSO

In these series of talks we would discuss different issue around complex models. In particular, regression models in which the number of unknowns is larger than the number of observations.

The key to the feasibility of estimation is a search for a solution is an almost compact set. The standard assumption is that the solution is with a relatively small number of non-zero coefficients, and can be obtained using a convex penalty function, in particular the L1 norm of the vector of coefficient: The so-called Lasso.

03.12.2013 | 10:00-14:00

05.12.2013 | 12:00-16:00

Room 24, Humboldt Graduate School

Ya'acov Ritov obtained his Ph.D. from the Hebrew University of Jerusalem, in 1983. After working as a visiting professor for the University of California and the University of Pennsylvania he became a professor at the Hebrew University of Jerusalem. Moreover, from 2001 to 2003 he was the President of the Israel Statistical Association.

http://irtg1792.hu-berlin.de