

For favour of posting



DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

50th Anniversary Seminar Series

Professor Guang CHENG

Department of Statistics
Purdue University
USA

will give a talk
entitled

**ADAPTIVE LARGE-SCALE TESTING UNDER
HETEROGENEITY SPARSITY**

Abstract

Massive data often consists of a growing number of potentially heterogeneous sub-populations. The main aim of this talk is to develop a testing procedure to detect heterogeneity among a sequence of high dimensional linear models. In theory, we prove that our large-scale heterogeneity test procedure can consistently detect departure from null of a magnitude that no other tests could improve. Moreover, our test is adaptive to the sparsity level of the underlying heterogeneity structure. An intriguing phenomenon is revealed that, the more sub-populations are, the model with higher dimensionality can be detected, so-called blessing of massive data.

on

Thursday, June 1, 2017

(Refreshments will be served from 3:15 p.m. outside Room 301 Run Run Shaw Building)

3:30 p.m. – 4:30 p.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

ALL INTERESTED ARE WELCOME