

*For favour of posting*

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE  
THE UNIVERSITY OF HONG KONG

Departmental Seminar

**Dr. Zhen PANG**

Universal Transcend

will give a talk  
entitled

## **STABILITY SELECTION WITH INFORMATION CRITERIA**

### **Abstract**

A popular approach to model high dimensional data is to use the regularization penalty. However, the final selected model is determined by a tuning parameter which controls the level of penalty. Thus, it is a fundamental problem to determine this tuning parameter. We propose a novel tuning parameter selection method by combining information criteria and stability selection to enjoy the advantages of the two methods while avoiding their drawbacks. The new method is quite general and can be generalized to many classes of models like the generalized linear models, Cox's proportional hazard model in survival analysis, graphical models and clustering.

on

**Wednesday, September 25, 2019**

*(Refreshments will be served from 2:15 p.m. outside Room 301 Run Run Shaw Building)*

**2:30 p.m. – 3:30 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