



Kemijski inštitut
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VABILO NA PREDAVANJE / INVITATION TO THE LECTURE

Prof. Dr. Peter Filzmoser

Dept. of Statistics & Probability Theory, Vienna University of Technology
Wiedner Hauptstr. 8-10, A-1040 Vienna, Austria

Sreda / Wednesday, 1. 2. 2012, ob / at 12:15

Velika predavalnica Kemijskega inštituta / Lecture Hall at the
National Institute of Chemistry; Hajdrihova 19, Ljubljana

Review of Sparse Methods in Regression and Classification with Application to Chemometrics

Povzetek / Abstract

Sparse statistical methods lead to parameter estimates that contain exact zeros. This has advantages especially in the analysis of high-dimensional data, because the contribution of single variables - potential noise variables - is set to zero. Recent proposals for sparse methods will be reviewed in the context of regression and classification, and the performance of these methods with their non-sparse counterparts will be compared, using several data examples from chemometrics.

Vljudno vabljeni! / Kindly invited

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