

THE UNIVERSITY OF GEORGIA



DEPARTMENT OF STATISTICS

FRANKLIN COLLEGE OF ARTS AND SCIENCES

The University of Georgia
Department of Statistics

Colloquium Series

Yuhong Yang
School of Statistics
University of Minnesota

“Parametric or Nonparametric? An Index for Model Selection”

Parametric and nonparametric models are convenient mathematical tools to describe characteristics of data with different degrees of simplification. When a model is to be selected from a number of parametric candidates, not surprisingly, differences occur when the data generating process is assumed to be parametric or nonparametric. In this talk, in a regression context, we will consider the question if and how we can distinguish between parametric and nonparametric situations and discuss feasibility of adaptive estimation to handle both parametric and nonparametric scenarios optimally. A new model selection consistency result that can handle high dependence of the predictors will be presented as well. This is joint work with Wei Liu.

For more information,
please contact:
stat@uga.edu

Parking is available in the South
Campus Parking Deck. For a
UGA Campus map, please see:
[http://aviary.camplan.uga.edu/
CampusMap/Default.aspx](http://aviary.camplan.uga.edu/CampusMap/Default.aspx)

Department of Statistics
101 Cedar Street
Athens, GA 30602

Phone: 706-542-5232
Fax: 706-542-3391
www.stat.uga.edu

Thursday, April 7th, 2011

3:30 PM at 306 Statistics Building

Refreshments immediately following talk in The Cohen
Room, room 230, Statistics Building