The University of Chicago

Department of Statistics

Seminar

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"Penalized Likelihood Density Estimation: Direct Cross-Validation and Scalable Approximation"

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Monday, January 28, 2002 at 4:00 pm
133 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

In this talk, I will discuss a direct cross-validation strategy for smoothing parameter selection in penalized likelihood density estimation and illustrate its empirical performance. Also discussed is the scalable computation of estimates through lower-dimensional approximations than are asymptotically efficient.
