



The University of Chicago

Department of Statistics

Seminar Series

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“Mixed-rates Asymptotics”

MONDAY November 22, 2004 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue

Refreshments following the seminar in Eckhart 110.

ABSTRACT

Estimators are often defined as the values of parameters that optimize an empirical criterion function. The asymptotic behavior of the estimators is typically deduced from uniform limit theorems for rescaled and reparametrized criterion functions. This talk will consider some atypical cases, where different components of an estimator have different rates of convergence. The asymptotic analysis depends on a new decomposition of criterion functions into sums of components with different rescalings. The method will be explained by examples from k-means clustering, the shorth, and lasso estimation.