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6. Dezember 2011

Einladung zum Vortrag

von

Herrn Arseniy Khaplanov

MOSCOW STATE UNIVERSITY

Convergence rate for the regression function estimates constructed by bagged nearest neighbor method

Bagging is a simply way to improve estimates. This method was suggested in 1996 by Breiman. It is based on resampling from the data set, constructing predictors from each subset and combining them into the final estimate. It is known that this estimate is universally consistent, but it is much more interesting to know the deviation of the bagging nearest neighbor estimate of the regression function. In this talk we are going to compute the standard deviation when the distribution of predictors has an exponential tail.

Termin: **Mittwoch, 7. Dezember 2011, 14 Uhr ct.**

Ort: **Universität Ulm, Helmholtzstr. 18, Raum E60**

Interessenten sind herzlich eingeladen.
Der Vortrag findet im Rahmen unseres Forschungsseminars statt.

gez. E. Spodarev