
Adaptive Regression

adaptive huber regression - arxiv - adaptive huber regression qiang sun, wen-xin zhou, and jianqing fan abstract big data can easily be contaminated by outliers or contain variables with heavy-tailed distributions, which makes many conventional methods inadequate. to address this challenge, we propose the adaptive huber regression for robust estimation and inference. the key observation is that many real-world data sets have the potential for selecting accurate yet parsimonious models in these high dimensional settings. 2. adaptive regression. multivariate adaptive regression is a stepwise procedure for the automatic selection of basis functions from observed data. **adaptive functional linear regression via functional ...** - adaptive functional linear regression 2457 in the present paper we consider adaptive estimation of the slope function b . the goal is to construct a single data-driven procedure that achieves optimality results simultaneously over a collection of parameter spaces. such an adaptive procedure does not require the knowledge of the parameter space and **457-2013: introducing the new adaptivereg procedure for ...** - paper 457-2013 introducing the new adaptivereg procedure for adaptive regression warren f. kuhfeld and weijie cai, sas institute inc. abstract predicting the future is one of the most basic human desires. **tests of an adaptive regression model** - tests of an adaptive regression model thomas f. cooley and edward c. prescott * introduction a ny econometric equation representing a complex behavioral or technical relationship is, of necessity, an approximation of real- **adaptive bayesian linear regression for automated machine ...** - adaptive bayesian linear regression with a neural network as the basis to learn a distribution of performance conditional on pipeline embeddings and meta-features of the test datasets. a multi-task ablr model has been proposed in previous work [18], while it focuses on hyperparameter transfer learning for **design-adaptive nonparametric regression jianqing fan ...** - design-adaptive regression method based on a weighted local linear regression that repairs the drawbacks of the two popular kernel smoothers (see table 1). it will be shown that such a method adapts to various design densities, to both fixed and random designs, and to both interior and boundary points. **the adaptive lasso and its oracle properties** - the adaptive lasso and its oracle properties ... linear regression models. suppose that $y = (y_1, \dots, y_n)$. adaptive lasso can be solved by the same efficient algorithm for solving the lasso. our results show that the l_1 penalty is at least as competitive as other concave oracle penalties and also **lecture 10: regression trees - cmu statistics** - of a multiple linear regression fit to the same data ($r^2 = 0.8$, including an interaction between wheelbase and horsepower bart: bayesian additive regression trees - posterior. effectively, bart is a nonparametric bayesian regression approach which uses dimensionally adaptive random basis elements. motivated by ensemble methods in general, and boosting algorithms in particular, bart is defined by a statistical model: a prior and a likelihood. this approach enables full posterior inference including point **the adaptive fused lasso regression and its application on ...** - the adaptive fused lasso regression and its application on microarrays cgh data author : mohamad ghassany supervisor : sophie lambert-lacroix grenoble 22 juin 2010. acknowledgements i would really like to thank mme sophie lambert-lacroix for her guidance, encouragement and good advice. this thesis is a much work better thanks to her supervision. **adaptive penalized quantile regression for high ...** - adaptive penalized quantile regression for high dimensional data qi zheng, colin gallagher, k.b. kulasekera department of mathematical sciences, clemson university, clemson, sc 29634-0975, united states **adaptive regression - springer** - xli contents 5.5 notes 85 6 adaptive ls + tls regression 87 6.1 introduction..... 87 6.2 adaptive combination of mean and trimmed mean 88 6.3 adaptive combination of ls and tls regressions 91

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