Regression in High Dimension

Academic Year: (2018 / 2019)   **Review date: 11-04-2018**

Department assigned to the subject: Statistics Department

Coordinating teacher:

Type: Electives ECTS Credits : 6.0

Year : 4 Semester :

DESCRIPTION OF CONTENTS: PROGRAMME

1. Efficient estimation for least-squares: QR and SVD
2. Model Selection: stepwise regression, cross validation
3. Regularization: ridge and lasso
4. Dimension reduction: PLS and PCR
5. Case Studies

% end-of-term-examination: 60

% of continuous assessment (assigments, laboratory, practicals…):   40