The Hong Kong University of Science & Technology

Department of Mathematics

PhD Student Seminar

Maximum Rank Correlation Estimation in Sparse Paired Comparison

by

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Abstract

Studies of sparse paired comparisons in a large network arouse considerable research interests in recent years. For instance, we can consider a huge social network or large-scale online games. Ranking in these networks has many applications. When subjects in the network have covariates, we consider estimating the coefficients of covariates with maximum rank correlation (MRC) estimation of Han (1987). The advantage of this estimation is we don't need to assume the specific distribution of error terms. Consistency of the MRC estimator is derived. Numerical studies further test its performance.

Date: *Monday, 6 May 2019*

Time: *5:00 p.m. - 6:00 p.m.*

Venue: *Room 3472, Academic Building (near Lifts 25-26), HKUST*

All are welcome!