



THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

Department of Mathematics

Summer Research Program 2022

PG STUDENT SEMINAR

Controlling the False Discovery Rate in Transformational Sparsity

By

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Abstract

Controlling the False Discovery Rate (FDR) in a variable selection procedure is critical for reproducible discoveries, which receives an extensive study in sparse linear models. However, in many scenarios, the sparsity constraint is not directly imposed on the parameters, but on a linear transformation of the parameters to be estimated. Examples can be found in total variations, wavelet transforms, change point detection, and trend filtering, etc. In this talk, we will first briefly review the development of FDR control procedures in sparse linear models, and then introduce our data adaptive FDR control procedure in the transformational sparsity setting.

Date : 2 August 2022 (Tuesday)

Time : 3:00pm

Zoom Meeting : <https://hkust.zoom.us/j/96596927130> (Passcode: hkust)

All are Welcome!