ABSTRACT:
Log-concave densities on $\mathbb{R}^d$ form an attractive infinite-dimensional class that includes many standard parametric families and has several useful properties. For instance, in the context of density estimation, the log-concave maximum likelihood estimator is a fully automatic nonparametric estimator, with no smoothing parameters to choose. More generally, I will discuss ideas of log-concave projection and its relevance for density estimation, regression, testing and Independent Component Analysis problems.

TITLE:
Log-Concave Density Estimation with Applications

SPEAKER:
Professor Richard Samworth
Statistical Laboratory
University of Cambridge

TIME & PLACE:
Wednesday, March 20, 2013
Room 140 Bardeen
4:00-5:00p

Cookies & Coffee @ 3:30 in Rm 1210 MSC