



## **Department of Biostatistics**

### **Bernard G. Greenberg Distinguished Lecture Series**

**Presented by**

**Robert John Tibshirani**  
**Professor of Public Health Sciences and Department of**  
**Statistics**  
**Stanford University**

**The lasso: some novel algorithms and applications**

#### **ABSTRACT**

I will discuss some procedures for modelling high-dimensional data, based on L1 (lasso) -style penalties. I will describe pathwise coordinate descent algorithms for the lasso, which are remarkably fast and facilitate application of the methods to very large datasets for the first time. I will then give examples of new applications of L1 penalties to microarray classification, near isotonic regression, and the sparse principal components.

**Place: Blue Cross Blue Shield Auditorium**  
**Michael Hooker Research Center**  
**Date: Thursday, June 7, 2012**  
**Time: 10:00 – 11:00 AM**