Reliable High-dimensional Inference Beyond Linear Regression: Challenges and Opportunities

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In this talk, Dr. Lu will first introduce a projection-based approach for inference on linear combinations of regression parameters in generalized estimating equations, under the "large p, small n" regime, to analyze correlated data. Then, Lu will present a de-biased lasso approach for drawing inference on stratified Cox models under the "large n, diverging p" regime. The proposed methods are shown to enjoy more reliable empirical performance, especially in estimation bias and confidence interval coverage, than their competitors, and are applied to analyses of large omics and the Scientific Registry of Transplant Recipients data, respectively. Finally, she will briefly discuss other areas she has been working on and how these advances together lay a foundation for her future research

Monday, February 13, 2023 5:00-6:00 PM Eastern

W. Fred Mayes Telecommunication Center (230 Rosenau Hall)

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Meeting ID: 994 6598 6859

Passcode: 224997

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