

The University of British Columbia
Department of Statistics

STATISTICS SEMINAR

CONSTANCE VAN EEDEN DISTINGUISHED LECTURER

DATE: Wednesday, 8 October 2003 (*please note day*)

PLACE: Lecture Hall, St. John's College, UBC

TIME: 4:00 p.m.

SPEAKER: Dr. Mark van der Laan
Division of Biostatistics,
University of California - Berkeley

TITLE: Cross-Validated Deletion/Substitution/Addition
Algorithms in Regression

ABSTRACT

We propose a new deletion/substitution/addition algorithm for minimizing residual sum of squared errors in nonparametric multivariate regression. In combination with cross-validation this provides us with a new black-box algorithm for multivariate regression, which we also generalize to censored outcomes such as survival. We study the properties of the deletion/substitution/addition algorithm in simulations, and apply the method to detect binding sites in yeast gene expression experiments.