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Workshop on Big Data: Theoretical Foundation of Big Data

Speaker: Dr. Dean Foster

Yahoo Labs, NYC & University of Pennsylvania

Title: Stepwise regression: The redheaded stepchild of statistics

Time: 2:00pm – 2:55pm, *Thursday*, October 16, 2014

Place: *CoRE Auditorium*

Abstract

Stepwise regression is one of the tools used by many applied statisticians but has been eclipsed in theory by more modern methods. In this talk, I'll collected several of the known results on stepwise regression and argue that it is every bit as cool and amenable to theory as its competitors.

BIO:

Dean P Foster received 3 of his 4 degrees from the University of Maryland, but he also has a Masters in CS from Rutgers. Up until a few months ago he had been in academia all his life. But last May, he left the ivory tower to join Yahoo Labs in NYC. His current research interests are machine learning, stepwise regression and computational linguistics.