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DEPARTMENT OF STATISTICS

Adityanand Guntuboyina
Department of Statistics
University of California – Berkeley

Convex Regression in Multidimensions

September 30th, 2020
11:30 AM EST

Zoom Meeting: Meeting ID: 972 4893 8802
Password: 021610

Virtual Coffee session before the seminar at 11:30AM EST

Abstract: Convex regression refers to the problem of estimating an unknown convex function from noisy measurements. The least squares estimator presents a natural estimation strategy in this problem. I will present some recent results on the accuracy of the least squares estimator. An interesting feature of our results is that the least squares estimator is provably suboptimal in some settings of the problem. This is joint work with Gil Kur, Frank Fuchang Gao and Bodhisattva Sen.

Bio: Aditya Guntuboyina is an Associate Professor in Statistics at UC Berkeley. He joined Berkeley in 2012 after finishing a PhD from Yale University under the supervision of Prof. David Pollard and a short postdoc at the Wharton School in UPenn. His research interests include nonparametric and high-dimensional statistics, shape constrained statistical estimation, empirical processes and statistical information theory. He received an NSF CAREER award in 2017.