

**Indiana University-Purdue University
Indianapolis**
Department of Mathematical Sciences

STATISTICS SEMINAR

12:15pm—1:15pm, Tuesday, Jan. 16, 2018
SL 137

Speaker: **Hanxiang Peng**
Department of Mathematical Sciences, IUPUI

Title: **Effective Subsampling In Regression Models**

Abstract:

The leverage scores are used in subsampling as a non-uniform importance distribution for intensive computing and fast random algorithms. In this talk, I'll explain the scores are not effective in extracting information from data and propose the non-uniform distributions on data points which are more effective than any other distributions (including the uniform and the leverage scores) but have the same running as the leverage scores. Also, I'll report some simulation results.