

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

STATISTICS SEMINAR

12:15pm—1:15pm, Tuesday, September 03, 2019
LD 265

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

Title: **Computing the convergence rates for the subsampling estimator in a high dimensional linear model**

Abstract:

In this talk, we derive the formulas for the moments of the scaled multinomial distribution and study its properties. Using these results, we compute the convergence rates of the subsampling estimator based on an A -optimal random subsample in the framework of linear regression. We discuss the challenges when we try to get sharp rates, and present our results.