Séminaire de Probabilités et Statistiques

Mardi 06 février à 14h00

Laboratoire Dieudonné
Salle de Conférences

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Sparsity testing in the linear regression model

We consider the problem of sparisty testing in the linear regression model, i.e. the problem of testing whether a given parameter of interest is of sparsity k_0 or of larger sparsity k_1. We consider both the case where the variance is known and when not, and under Gaussian design (both i.i.d. and not). We provide as a side result an estimator which is computationally non-extensive and which has nice properties, among other that it has the right support in the case where the smallest coefficient is large enough.

(based on a joint work with Nicolas Verzelen)