ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

INVITATION TO THE DOCTORAL SEMINAR

Utilizing Conic Optimization for Model Selection in GLMs

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Chaired by Gregor Kastner | Department of Statistics

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HS 3

ABSTRACT

Holistic linear regression extends the classical best subset selection problem by adding additional constraints designed to improve the model quality. The R package holiglm provides functionality to fit holistic generalized linear models for Gaussian, binomial and Poisson responses via convex optimization. The package allows for the specification of various sparsity and linear constraints while providing a high-level interface which can be used as a drop-in replacement for the stats::glm() function.

We hope to see you there!