Department of Applied and Computational Mathematics and Statistics Colloquium

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will give a lecture entitled:

Some Recent Developments of the Support Vector Machine

Abstract

The Support Vector Machine (SVM) has been a popular margin-based technique for classification problems in both machine learning and statistics. It has a wide range of applications, from computer science to engineering to bioinformatics. As a statistical method, the SVM has weak distributional assumptions and great flexibility in dealing with high dimensional data. In this talk, I will present various aspects of the SVM as well as some of its recent developments. Issues including statistical properties of the SVM, multi-category SVM, as well as class probability estimation of the SVM will be discussed.

Wednesday, January 25, 2012
4:00 p.m. to 5:00 p.m.
127 Hayes-Healy Center