John A. Lynch Lecture Series

FAST-NN FOR BIG DATA MODELING

3:45 pm Thursday, April 27
127 Hayes-Healy Center

Reception at 3:15 pm
101A Crowley Hall

Jianqing Fan, Ph.D.
Frederick L. Moore '18 Professor of Finance
Professor of Statistics and Machine Learning
Professor of Operations Research and Financial Engineering
Princeton University

Professor Fan will introduce a Factor Augmented Sparse Throughput (FAST) model that bridges factor models and sparse nonparametric models. He will use diversified projections to estimate latent factor space, and employ truncated deep ReLU networks to nonparametric factor regression and more general FAST models. He will also discuss statistical learning for factor-augmented sparse models using neural network architecture, and introduce work that contributes to the foundation of neural network theory.

Jianqing Fan is the co-editor of the Journal of the American Statistical Association and the former co-editor of several statistical journals, and the past president of the Institute of Mathematical Statistics and the International Chinese Statistical Association. He has been awarded several honors, including the COPSS Presidents' Award, Morningside Gold Medal, Guggenheim Fellow, Royal Statistical Society Guy medal in silver, and the Noether Distinguished Scholar Award. He is also an elected fellow of several organizations, including the American Association for the Advancement of Science.

For more information:

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