



Royal Statistical Society

Ordinary Meeting

Organized by the Research Section

“Sure Independence Screening for Ultra-High Dimensional Feature Space”,

by Jianqing Fan (Princeton) and Jinchi Lv (U. of Southern California)

Wednesday 23 April 2008, 5pm

RSS Headquarters, 12 Errol Street, London



Summary

This paper introduces the concept of sure screening for high-dimensional feature selection. A new method SIS is proposed for variable screening. It concludes that a two-stage procedure starting with a sure screening method can improve both accuracy and speed on model selection. SIS combined with well-developed model selection techniques provides a powerful tool for high dimensional variable selection.

The paper can be downloaded from:
<http://www.maths.lancs.ac.uk/~wite/RSS/>

Fellows and visitors are invited to make contributions of no longer than 5 minutes following the reading of the paper. Please register your interest with the Secretary of the RSS Research Section Committee (e.wit@lancaster.ac.uk) or C. Stovell at the RSS (c.stovell@rss.org.uk).

Tea is served at 4:30pm. **The meeting will be held at the RSS Headquarters in London:**

12 Errol Street
(close to Moorgate & Farringdon Underground/Railway stations)
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Tel: +44(0)20 7638 8998

For more information, contact Charlotte Stovell at the RSS (c.stovell@rss.org.uk).

After the meeting you can meet the authors over **dinner**. Book your place in advance: Teresa Dewane (tel. 020-7614 3910, t.dewane@rss.org.uk), price £20 (£10 for student RSS members).