

Indian Statistical Institute

Applied Statistics Unit

SEMINAR NOTICE

Speaker: Arijit Chakrabarti

Title: On a new model selection criterion for high dimensional PCA

Date: 07 June, 2022

Time: 16:15 PM

Venue: ASU Seminar Room

Online Platform: Google Meet (meet.google.com/ohj-qxdp-nek)

Abstract:

In this talk, we consider the problem of estimating the number of significant components in the context of high dimensional PCA. It is well-known in the literature that using the Akaike Information Criterion (AIC), a consistent estimator can be obtained in this problem. We propose some novel modifications of AIC, whereby we can come up with estimators which are shown to be consistent in this problem and the consistency results are shown to hold under much weaker conditions than what is required for the consistency of the estimator based on AIC.

This talk is based on a joint work with Abhinav Chakraborty and Soumendu Sundar Mukherjee.

All are invited to attend.