Statistical Sciences
UNIVERSITY OF TORONTO

SEMINAR

October 22, 2015 at 3:30pm

**Refreshments at 3:10pm*

Sidney Smith Hall, Room 1087

Speaker: Stanislav Volgushev, Cornell University

Host: Jamie Stafford

Distributed computing for quantile regression

With emergence of new data collection and storage technologies, it has become easy to accumulate extremely large data sets. At the same time, statistical analysis of such data poses serious computational challenges. One common approach to handling the resulting computational burden relies on splitting the complete data set into smaller subsamples and performing computation on each of the subsamples. While such an approach is easy to implement, the theoretical properties of resulting procedures remain largely unclear. In this talk, we provide a detailed analysis of such a splitting approach to quantile regression and discuss potential applications.