

FMfI2023 Poster Session

Name

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Poster title

Adaptive Ridge Approach to Heteroscedastic Regression

Abstract

We propose an Adaptive Ridge-based estimation scheme for a heteroscedastic linear model equipped with log-linear errors. We show new asymptotic distributional and tightness properties under sparsity and also show iterating will shrink estimates for zero parameters under suitable assumptions. We present numerical evidence that illustrates the efficacy of the proposed estimation scheme and incentivizes extensions of this paper's results.

Short Bio

Keith graduated from Jesus College, University of Cambridge reading Mathematics in 2019. He began his postgraduate studies in April 2021 at Kyushu University and is currently in his first year PhD Course. One of his research areas in Statistics is regularization, where he has recently completed his Master's Thesis in.