



Statistics Seminar Series

Session 2, 2006



John Ormerod

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Parsimonious Classification via Generalised Linear Mixed Models

A classification algorithm is devised based on generalised linear mixed model technology with the aims of parsimony, interpretability and speed in mind. The algorithm incorporates spline smoothing, additive model-type structures, model selection and employs the Laplace approximation rather than using Monte Carlo methods. Tests on real and simulated data show the algorithm to have good classification performance.

(Joint work with G. Kauermann and M.P. Wand)

About the speaker: John Ormerod is a PhD student in the Department of Statistics at UNSW. He is supervised by Matt Wand.

Time: 3.30pm, Friday, 27th October

Location: Room RC-4082, Red Centre

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