A Theoretically Tractable Framework for K Fold Cross Vaidation

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Abstract:

In this talk we will describe a non standard K fold cross validation framework for signal denoising problems. We will consider Fused Lasso as an illustrative example method throughout the talk, although this framework is very general and potentially applicable to a wide range of estimation methods which use tuning parameters. We will compare this framework to the standard K fold cross validation framework used for Fused Lasso and other penalized least squares methods and explain what makes this framework theoretically tractable as compared to the standard one.