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The 2003 Wald Lectures

Grace Wahba

with contributions from

Yi Lin, Hao Helen Zhang, and Yoonkyung Lee

and discussions by

Douglas Nychka and Wing Hung Wong

This Technical Report (TR1080) consists of the overheads for the three 2003 Wald Lectures presented by Grace Wahba and the overheads for the three contributors, Yi Lin, Yoonkyung Lee and Hao Helen Zhang, and the two Discussants, Douglas Nychka and Wing Wong.

Since packing the eight sets of overheads together is unweildy, they are available separately on the web at http://www.stat.wisc.edu/~wahba, click on TRLIST, and scroll down to 2003.

Wald Lecture 1 - Smoothing Spline ANOVA Models I: Overview of Optimization Problems in reproducing Kernel Hilbert Spaces: Varieties of Data Types, Models, tuning Parameters.

Wald Lecture 2 - Smoothing Spline ANOVA Models II: Variable Selection and Model Building via Likelihood Basis Pursuit.

Wald Lecture 3 - Smoothing Spline ANOVA Models III: The Multicategory Support Vector Machine and the Polychotomous Penalized Likelihood Estimate