2022 Myles Hollander Distinguished Lecture

Nov. 9, 2022

Welcome
Dr. Tim Logan
Associate Dean, College of Arts and Sciences
Florida State University

In Appreciation
Dr. Myles Hollander
Statistics Professor Emeritus and Robert O. Lawton Distinguished Professor
Florida State University

Speaker Introduction
Dr. Elizabeth H. Slate
Distinguished Research Professor
Duncan McLean and Pearl Levine Fairweather Professor of Statistics
Florida State University

Dr. Trevor Hastie
2022 Hollander Distinguished Lecturer
John A. Overdeck Professor of Mathematical Sciences,
Professor of Statistics and Professor of Biomedical Data Science, School of Humanities and Sciences, Stanford University

"Cross-validation in Model Selection and Assessment"
Cross-validation is ubiquitous in data science, and is used for both model selection and assessment. Yet in some regards it is poorly understood. In this talk we discuss three aspects of CV: What CV estimates, confidence intervals for prediction error using nested CV, and Out-of-bag error for random-forests and standard error estimates.The research discussed is joint work with Stephen Bates, a post-doctoral researcher at University of California, Berkeley; Samyak Rajanala, a doctoral student at Stanford University; and Rob Tibshirani, a statistics professor at Stanford. This lecture is dedicated to the late Leo Breiman, a distinguished statistician at the University of California, Berkeley, and Colin Mallows, a renowned statistician who worked at Bell Labs and AT&T Labs for 40 years.

About the Lecturer
Trevor Hastie received his bachelor's degree from Rhodes University, South Africa in 1976, his master's degree from the University of Cape Town in 1979, and his Ph.D. from Stanford University in 1984. His research focuses on applied statistics, specifically in the fields of statistical modeling, bioinformatics and machine learning. Before becoming a Stanford professor in 1994, he worked at AT&T Bell Laboratories for almost a decade, where he contributed to the development of the statistical modeling environment popular in the R computing system. Hastie has published six books and over 200 articles, and he has co-edited a large software library on modeling tools for statistical computing. His recent awards include the Breiman Award from the American Statistical Association in 2020 and the University of Bologna Sigillum Magnum in 2019. Hastie is an elected member of the Royal Netherlands Academy of Arts and Science and the U.S. National Academy of Sciences. He is a fellow of the American Statistical Association, the Institute of Mathematical Statistics and the Royal Statistical Society.

About the Lectureship
The annual Myles Hollander Distinguished Lectureship recognizes an internationally renowned leader and pioneering researcher in statistics who has made a sustained impact on the field, and the lectures feature topics spanning the breadth of statistics.

About Myles Hollander
Myles Hollander joined the FSU Department of Statistics in 1965 upon completion of his M.S. and Ph.D. in statistics at Stanford University after earning his B.S. in mathematics from Carnegie Institute of Technology. He is Fellow of the American Statistical Association, Fellow of the Institute of Mathematical Statistics, and an Elected Member of the International Statistical Institute. He served as editor of the Journal of the American Statistical Association, Theory and Methods (1994-1996) after being editor-elect (1993-1994). In 2003, the American Statistical Association recognized him with the Gottfried E. Noether Senior Scholar Award for his excellence in theory, methodology, and applications in nonparametric statistics. At FSU, Hollander served as statistics chair for nine years (1978-1981, 1999-2005), and he retired in 2007.

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