Methodology Tutorial
Think before you shrink, by Prof. Mark van de Wiel

March 20th, 2023, 15:30 @ VU Amsterdam

In this tutorial 'Think before you shrink' you'll learn more about shrinkage. Prof. Van de Wiel will discuss ridge shrinkage and elaborate on how dedicated shrinkage improves your results for simple regression problems, and why it may be useful in challenging low-dimensional regression settings.

Preliminary knowledge: Regression models, ordinary least squares. The concept of shrinkage will be (re-)explained, although it helps when one knows a bit about techniques like ridge and lasso. No specific knowledge on Bayesian statistics is required. Formula density will be low.

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