Econometrics June 11, 2023

Topic 17: False Discovery Rate (FDR) and Knockoffs

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Key points: Constructing knockoff variables to control FDR when estimating regression coefficients.

Disclaimer: The note is built on Prof. Jinchi Lv's lectures of the course at USC, DSO 607, High-Dimensional Statistics and Big Data Problems.

17.1 Motivation

References