On Cross-validation for Sparse Reduced Rank Regression

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Journal Club, Oregon State University

October 27, 2021

Overview

- **High-dimensional** data analysis ⇒ **regularization methods**
  - sparsity
  - low rank
- How to find a proper amount of shrinkage?
  - grid search
  - model comparison criterion
    - What is a good criterion to use?
    - There are contradictions between different criteria.
  - **Problems** with cross-validation:
    1. Fixing the parameter across all folds ⇒ inconsistency issue
    2. Choose K for K-fold cross validation.