Bachelor project: High dimensional regression models.

The aim of this bachelor project is to investigate statistical methods for linear regression models with a high-dimensional parameter space. Nowadays, analysis of high dimensional models belongs to the state-of-the-art of statistical science, and high dimensional regression framework is a good introduction to the topic. We will use the book *Statistics for high-dimensional data* by P. Bühlmann and S. van der Geer as the main source.