Accurate and Efficient Machine Learning Methods

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Abstract: In this talk, we present a series of new work on highly efficient machine learning methods which can produce accurate results. In the current trend of practice, it has been common to use sophisticated large models for (hopefully) achieving good accuracy. Our methods, which are also able to produce accurate results, are different in that they appear simple and are indeed easy to implement/deploy in practice. The author has been working on this line of work for the past decade and will present the most recent results based on collaborations with several statisticians and probabilists.