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Claire Lacour - On the use of overfitting for estimator selection

Thursday, October 6, 2022 2:30 PM (1 hour)

In this talk we consider the problem of estimator selection. In the case of density estimation, we study a method called PCO, which is intermediate between Lepski's method and penalized empirical risk minimization. The key point is the comparison of all the estimators to the overfitted one. We provide some theoretical results which lead to some fully data-driven selection strategy. We will also show the numerical performance of the method.

This is a joint work with P. Massart, V. Rivoirard and S. Varet.