

STANFORD UNIVERSITY
DEPARTMENT OF STATISTICS
DEPARTMENTAL SEMINAR

4:15 p.m., Tuesday, April 4, 2000
Sequoia Hall Rm. 200
(Cookies at 3:45 in 1st Floor Lounge)

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Estimating the number of components in a mixture

Estimating the number of components ('clusters') in a mixture is an important problem in many applications, but the theory is not well developed due to various difficulties inherent in the problem. Juxtaposing the univariate setting with the multivariate set-up reveals a sharp contrast that can be exploited to get new insight into problem. We will apply those lessons to both an approach based on the empirical measure, and to one based on moment methods (k-means). The latter part is joint work with Rob Tibshirani.