

**4:15 PM, Thursday, September 9th, 2021**

**Zoom link:**  **https://zoom.us/j/94182050005**

**Lassoing Eigenvalues**

The properties of penalized sample covariance matrices depend on the choice of the penalty function. In this talk, I will introduce a class of nonsmooth penalty functions for the sample covariance matrix and demonstrate how their use results in a grouping of the estimated eigenvalues. We refer to the proposed method as lassoing eigenvalues, or the elasso.

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Colloquium Series

**The University of Georgia**

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