

# Stanford

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## Jerry Friedman

Professor of Statistics, Emeritus

### Bio

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#### ACADEMIC APPOINTMENTS

- Emeritus Faculty, Acad Council, Statistics

### Teaching

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#### COURSES

##### 2021-22

- Consulting Workshop: STATS 390 (Spr)

##### 2020-21

- Modern Applied Statistics: Data Mining: STATS 315B (Spr)

##### 2019-20

- Modern Applied Statistics: Data Mining: STATS 315B (Spr)

##### 2018-19

- Modern Applied Statistics: Data Mining: STATS 315B (Spr)

### Publications

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#### PUBLICATIONS

- **rCOSa: A Software Package for Clustering Objects on Subsets of Attributes** *JOURNAL OF CLASSIFICATION*  
Kampert, M. M., Meulman, J. J., Friedman, J. H.  
2017; 34 (3): 514–47
- **A New Graph-Based Two-Sample Test for Multivariate and Object Data** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*  
Chen, H., Friedman, J. H.  
2017; 112 (517): 397-409
- **A STUDY OF ERROR VARIANCE ESTIMATION IN LASSO REGRESSION** *STATISTICA SINICA*  
Reid, S., Tibshirani, R., Friedman, J.  
2016; 26 (1): 35-67
- **A Sparse-Group Lasso** *JOURNAL OF COMPUTATIONAL AND GRAPHICAL STATISTICS*  
Simon, N., Friedman, J., Hastie, T., Tibshirani, R.  
2013; 22 (2): 231-245
- **Fast sparse regression and classification** *INTERNATIONAL JOURNAL OF FORECASTING*  
Friedman, J. H.  
2012; 28 (3): 722-738
- **Rejoinder** *INTERNATIONAL JOURNAL OF FORECASTING*  
Friedman, J. H.

2012; 28 (3): 751–53

- **Strong rules for discarding predictors in lasso-type problems** *JOURNAL OF THE ROYAL STATISTICAL SOCIETY SERIES B-STATISTICAL METHODOLOGY*  
Tibshirani, R., Bien, J., Friedman, J., Hastie, T., Simon, N., Taylor, J., Tibshirani, R. J.  
2012; 74: 245-266
- **New Insights and Faster Computations for the Graphical Lasso** *JOURNAL OF COMPUTATIONAL AND GRAPHICAL STATISTICS*  
Witten, D. M., Friedman, J. H., Simon, N.  
2011; 20 (4): 892-900
- **SparseNet: Coordinate Descent With Nonconvex Penalties** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*  
Mazumder, R., Friedman, J. H., Hastie, T.  
2011; 106 (495): 1125-1138
- **Regularization Paths for Cox's Proportional Hazards Model via Coordinate Descent** *JOURNAL OF STATISTICAL SOFTWARE*  
Simon, N., Friedman, J., Hastie, T., Tibshirani, R.  
2011; 39 (5): 1-13
- **REMEMBERING LEO** *ANNALS OF APPLIED STATISTICS*  
Friedman, J. H.  
2010; 4 (4): 1649–51
- **Regularization Paths for Generalized Linear Models via Coordinate Descent** *JOURNAL OF STATISTICAL SOFTWARE*  
Friedman, J., Hastie, T., Tibshirani, R.  
2010; 33 (1): 1-22
- **Sparse inverse covariance estimation with the graphical lasso** *BIOSTATISTICS*  
Friedman, J., Hastie, T., Tibshirani, R.  
2008; 9 (3): 432-441
- **Response to Mease and Wyner, evidence contrary to the statistical view of boosting, JMLR 9 : 131-156, 2008** *JOURNAL OF MACHINE LEARNING RESEARCH*  
Friedman, J., Hastie, T., Tibshirani, R.  
2008; 9: 175–80
- **Intruders pattern identification** *19TH INTERNATIONAL CONFERENCE ON PATTERN RECOGNITION, VOLS 1-6*  
Di Gesu, V., Lo Bosco, G., Friedman, J. H.  
2008: 452-?
- **PATHWISE COORDINATE OPTIMIZATION** *ANNALS OF APPLIED STATISTICS*  
Friedman, J., Hastie, T., Hoefling, H., Tibshirani, R.  
2007; 1 (2): 302-332
- **Applications of a new subspace clustering algorithm (COsa) in medical systems biology** *METABOLOMICS*  
Damian, D., Oresic, M., Verheij, E., Meulman, J., Friedman, J., Adourian, A., Morel, N., Smilde, A., van der Greef, J.  
2007; 3 (1): 69-77
- **On bagging and nonlinear estimation** *JOURNAL OF STATISTICAL PLANNING AND INFERENCE*  
Friedman, J. H., Hall, P.  
2007; 137 (3): 669-683
- **Recent advances in predictive (machine) learning** *13th International Meeting of the Psychometric-Society/68th Annual Meeting of the Psychometric-Society*  
Friedman, J. H.  
SPRINGER.2006: 175–97
- **Comment: Classifier technology and the illusion of progress** *STATISTICAL SCIENCE*  
Friedman, J. H.  
2006; 21 (1): 15–18
- **New similarity rules for mining data** *16th Italian Workshop on Neural Nets*

Di Gesu, V., Friedman, J. H.  
SPRINGER-VERLAG BERLIN.2006: 179–187

- **Note on "Comparison of model selection for regression" by Vladimir Cherkassky and Yunqian Ma** *NEURAL COMPUTATION*  
Hastie, T., Tibshirani, R., Friedman, J.  
2003; 15 (7): 1477-1480
- **Multiple additive regression trees with application in epidemiology** *STATISTICS IN MEDICINE*  
Friedman, J. H., Meulman, J. J.  
2003; 22 (9): 1365–81
- **Greedy function approximation: A gradient boosting machine** *ANNALS OF STATISTICS*  
Friedman, J. H.  
2001; 29 (5): 1189-1232
- **Adaptive signal regression** *Annual Meeting of the American-Statistical-Association, Statistical-Computing-Section*  
Land, S. R., Friedman, J. H.  
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- **THE II METHOD FOR ESTIMATING MULTIVARIATE FUNCTIONS FROM NOISY DATA - DISCUSSION** *TECHNOMETRICS*  
Friedman, J. H.  
1991; 33 (2): 145-148
- **MULTIVARIATE ADAPTIVE REGRESSION SPLINES - REJOINDER** *ANNALS OF STATISTICS*  
Friedman, J. H.  
1991; 19 (1): 123-141
- **REGULARIZED DISCRIMINANT-ANALYSIS** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*  
Friedman, J. H.  
1989; 84 (405): 165-175
- **EXPLORATORY PROJECTION PURSUIT** *JOURNAL OF THE AMERICAN STATISTICAL ASSOCIATION*  
Friedman, J. H.  
1987; 82 (397): 249-266
- **PROJECTION PURSUIT - DISCUSSION** *ANNALS OF STATISTICS*  
Friedman, J. H.  
1985; 13 (2): 475-481
- **THE MONOTONE SMOOTHING OF SCATTERPLOTS** *TECHNOMETRICS*  
Friedman, J., Tibshirani, R.  
1984; 26 (3): 243-250
- **DEVELOPMENTS IN LINEAR-REGRESSION METHODOLOGY - 1959-1982 - DISCUSSION** *TECHNOMETRICS*  
Friedman, J. H.  
1983; 25 (3): 246-247
- **MEASUREMENT OF MULTIVARIATE SCALING AND FACTORIZATION IN EXCLUSIVE MULTIPARTICLE PRODUCTION** *PHYSICAL REVIEW D*  
Friedman, J. H.  
1974; 9 (11): 3053-3058