

Disclosure statement

Paper title:

Inference for Support Vector Regression under ℓ_1 Regularization

Authors:

Yuehao Bai, Department of Economics, University of Michigan, 611 Tappan Avenue, Lorch Hall, Ann Arbor, MI 48109, yuehaob@umich.edu.

Hung Ho, The Wharton School, University of Pennsylvania, 3733 Spruce Street, Philadelphia, PA 19104, hqdh@wharton.upenn.edu.

Guillaume A. Pouliot, Harris School of Public Policy, University of Chicago, 1307 East 60th Street, Chicago, IL 60637, guillaumepouliot@uchicago.edu.

Joshua Shea, Department of Economics, University of Chicago, 1126 East 59th Street, Saieh Hall, Chicago IL 60637, jkcshea@uchicago.edu.

Statement:

I received no financial support or assistance from any party for the purpose of conducting the research in the submitted journal article. Prior to the article's publication, I received comments from anonymous reviewers for the NIPS 2020 conference, ICML 2020 conference, and AISTATS 2020 conference.

Guillaume A. Pouliot