Statistics Seminar

Department of Mathematical Sciences

DATE:	Thursday, March 24, 2016
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Qiqing Yu, Binghamton University
TITLE:	The Marginal Distribution Diagnostic Plotting Method And Tests for Multiple Linear Regression Models

Abstract

We propose a new diagnostic plotting method, called the marginal distribution plots, for the linear regression model. The method induces a class of model checking tests. The MD approach has certain advantages over the residuals plots and existing model checking tests. It can be a nice complement to the existing approaches. Simulation results suggest that the MD tests are more powerful than the existing tests when the linear regression models are not appropriate.

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