

Statistical Machine Learning Seminar

Hosted by Department of Mathematical Sciences

- Date: Tuesday, November 10, 2015
- Time: 12:00-1:00
- Room: WH-100E
- Speaker: Junyi Dong (Mathematical Sciences)
- Title: The Family of Distributions With Proportional Hazards

Abstract

The proportional hazards (PH) model specifies distributions for regression data. Given a covariate value, the PH model specifies a family of distributions for a random variable, called the PH family. I will talk about the method of generating pseudo random numbers under various special cases when the random variable may take infinity with probability one. I will also talk about the identifiability condition of the parameters in the PH family and the semi-parametric estimation of the parameters under the identifiability condition.

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