

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, January 26, 2017
TIME:	1.15p-2.15p
LOCATION:	WH 100E
SPEAKER:	Qiqing Yu, Binghamton University
TITLE:	The Marginal Distribution Approach For Testing Independence And Goodness-of-fit In Linear Models

Abstract

We propose a valid test to simultaneously test the assumption of independence and goodness-of-fit for a linear regression model. Our approach is based on the difference between two estimators of the marginal distribution F_Y of the response variable Y , and thus it is called the MD approach. We establish the consistency of the MD test. We compare the MD approach to the existing tests through simulation studies. The MD approach has certain advantages over the existing methods and forms a nice supplement. We apply the MD approach to a cancer research data.

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