

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, November 9, 2017
TIME:	1:15pm - 2:15pm
LOCATION:	WH 100E
SPEAKER:	Lin Yao, Binghamton University
TITLE:	Optimal Model Averaging Estimation for Generalized Linear Models and Generalized Linear Mixed-Effects Models

Abstract

Considering model averaging estimation in generalized linear models, we propose a weight choice criterion based on the Kullback–Leibler (KL) loss with a penalty term. This criterion is different from that for continuous observations in principle, but reduces to the Mallows criterion in the situation. We prove that the corresponding model averaging estimator is asymptotically optimal under certain assumptions. We further extend our concern to the generalized linear mixed-effects model framework and establish associated theory. Numerical experiments illustrate that the proposed method is promising.

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