

Statistics Seminar  
Department of Mathematical Sciences

<b>DATE:</b>	Thursday, Month 31, 2017
<b>TIME:</b>	1:15pm - 2:15pm
<b>LOCATION:</b>	WH 100E
<b>SPEAKER:</b>	Chen Liang, Binghamton University
<b>TITLE:</b>	An information matrix test for logistic regression models based on case-control data

**Abstract**

We propose an information-matrix-based goodness-of-fit statistic to test the validity of the logistic regression model based on case-control data by extending the information matrix test of White (1982) for detecting one-sample parametric model misspecification to the semiparametric profile likelihood setting under a two-sample semiparametric model, which is equivalent to the assumed logistic regression model. The proposed test statistic requires a high-dimensional matrix inversion, but is otherwise easily computed and has an asymptotic chi-squared distribution

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