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中国科学院数学与系统科学研究院
Academy of Mathematics and Systems Science
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Academy of Mathematics and Systems Science, CAS Colloquia & Seminars

Speaker: 胡涛教授,首都师范大学

Inviter:

Title: Variable selection for generalized linear models with interval-censored failure time data

Time & Venue: 2022.11.17 13:30-14:20 腾讯会议: 629-427-098

Abstract:

Variable selection is often needed in many fields and has been discussed by many authors in various situations. This is especially the case under linear models and when one observes complete data. Among others, one common situation where variable selection is required is to identify important risk factors from a large number of covariates. In this paper, we consider the problem when one observes interval-censored failure time data arising from generalized linear models, for which there does not seem to exist an established method. To address this, we propose a penalized least squares method with the use of an unbiased transformation and the oracle property of the method is established along with the asymptotic normality of the resulting estimators of regression parameters. Simulation studies were conducted and demonstrated that the proposed method performed well for practical situations. In addition, the method was applied to a motivating example about childrens mortality data of Nigeria.

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电话: 86-10-82541777 传真: 86-10-82541972 Email: contact@amss.ac.cn
地址: 北京市海淀区中关村东路55号 邮政编码: 100190

