

MATHEMATICS & STATISTICS COLLOQUIUM ANNOUNCEMENT

Wednesday, March 12, 2008

3:30 – 4:30 PM

GEOL 155

SPEAKER

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TITLE

Average effects for regression models with misspecification

ABSTRACT:

In a regression context, consider the difference in expected outcome associated with a particular difference in one of the input variables. If the true regression relationship involves interactions, then this predictive comparison can depend on the values of the other input variables. Therefore, one may wish to consider an average effect as a target of inference, where the averaging is with respect to the population distribution of the input variables. We consider inferences about such targets, with emphasis on inferential performance when the regression model is misspecified. Particularly, in light of the difficulties in dealing with interaction terms in regression models, we examine inferences about average predictive comparisons when additive models are fit to relationships truly involving pairwise interaction terms.

Coffee and Cookies will be available in the Lounge (201 McLean Hall) at 3:00 pm.