

MINI-SEMINAR FOR SECOND-YEAR PH.D. STUDENTS

Department of Statistics

Frequentist Model Averaging

by

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ABSTRACT

A common method of inference in the presence of a hierarchy of nested models is to choose a submodel based on one of a range of available criteria, e.g. AIC, and then to proceed as if the chosen submodel were the correct model. It is common for several submodels to have similar values of such criteria, in which case there is uncertainty about which model one should choose. An alternative is to use an average of several submodels, e.g. Bayesian model averaging. I will discuss the asymptotic properties of two classes of such compromise estimators. The talk is based on a recent paper by Hjort and Claeskens that appeared in JASA in December 2003.