広島統計談話会

Hiroshima Statistics Study Group

第 272 回談話会を下記のように開催致しますので

御参集下さいますようご案内申し上げます。

You are cordially invited to the 272nd meeting as scheduled below.

日　時：	2012 年 11 月 2 日（金）15:00 –
Date　：	November 2, 2012 (Fri) 15:00 –
場　所：	放射線影響研究所　講堂
Place　：	RERF Auditorium
演　者：	伊森 晋平 氏（広島大学大学院 理学研究科 数学専攻 博士課程後期）
Speaker　：	Mr. Shinpei Imori
	Department of Mathematics, Graduate School of Science, Hiroshima University
演　題：	「GEE における QIC の性質について」
Title　：	" On Some Properties of QIC in Generalized Estimating Equations "

要　約：

Summary:

　　　The generalized estimating equations (GEE) approach has attracted considerable interests in analysis of clustered/longitudinal data. An information criterion based on the quasi-likelihood in the GEE framework, called the quasi-likelihood under the independence model criterion (QIC), is proposed in the past literature. This paper studies the properties of the QIC. We establish a formal derivation of the QIC as an unbiased estimate of the prediction risk based on the quasi-likelihood. Especially, when deriving the QIC, we explicitly take into account the effect of estimating the correlation matrix used in the GEE procedure. Furthermore, we discuss an adequacy of the risk function used in the derivation of the QIC.