

広島統計談話会
Hiroshima Statistics Study Group

第 307 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 307th meeting as scheduled below.

日 時 : 2017 年 10 月 27 日 (金) 15:00 –
Date : October 27th, 2017 (Fri) 15:00 –
場 所 : 放射線影響研究所 講堂
Place : RERF Auditorium
演 者 : 若木 宏文 博士 (広島大学大学院 理学研究科 教授)
Speaker : Hirofumi Wakaki, Ph.D.
Professor, Department of Mathematics
Graduate School of Science, Hiroshima University
演 題 : 「線形混合モデルのモデル選択規準について」
Title : “On a model selection criterion for a linear mixed model”

要 約 :
Summary:

Consider a polynomial regression model of which the intercept and the first regression coefficient are random. Assume that the joint distribution of these two random coefficients is bivariate normal, and the error terms are independently distributed as normal distribution with the same variance. Then the covariance matrix of the observation vector has a certain restriction with inequality. We investigate the asymptotic bias of AIC as an estimator of the risk based on the Kullback-Leibler divergence.