

広島統計談話会
Hiroshima Statistics Study Group

第 305 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 305th meeting as scheduled below.

日 時 : 2017 年 7 月 14 日 (金) 15:00 –
Date : July 14, 2017 (Fri) 15:00 –
場 所 : 放射線影響研究所 講堂
Place : RERF Auditorium
演 者 : 小田 凌也 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. Ryoya Oda
Department of Mathematics, Graduate School of Science, Hiroshima University
演 題 : 「GMANOVA モデルにおける次元数と候補モデル数が大きくても一貫性をもつ
モデル選択規準」
Title : “A consistent model selection criterion even when the dimension and the number of
candidate models are large in GMANOVA models”

要 約 :

Summary:

In this talk, we derive a consistent model selection criterion for selecting variables of within-individual design matrix in GMANOVA models proposed by Potthoff and Roy (1964). We consider the high-dimensional (HD) asymptotic framework such that the dimension or the number of candidate models may be large but do not exceed the sample size for evaluating the consistency of a model selection criterion. The large sample framework such that the only sample size tends to infinity is included in the HD asymptotic framework as a special case. So, it is expected that our consistent model selection criterion has high selection probability regardless of the sizes of and the number of candidate models.