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CENTRE
DE RECHERCHES
MATHÉMATIQUES

Prix CRM-SSC 2008 Prize

Paul Gustafson

University of British Columbia

Le vendredi 14 novembre 2008 /
Friday, November 14, 2008
15 h 30 / 3:30 p.m.

Salle / Room **1360**

Parameters in statistical models sometimes have complex interpretations, particularly when the effect of a given predictor variable varies in some manner, say with the values of other predictors, or with time in a survival analysis context. One way to summarize the varying effect of a predictor is with some form of average. Following others, such a summary is termed an average predictive comparison (APC). This talk examines the extent to which fitting a more complex model and inferring APCs agrees with fitting a simple model having non-varying predictor effects. Examples to be discussed include regression models with pairwise interaction terms, regression models with non-standard interaction structure, and survival analysis models incorporating uncertainty about the scale on which covariate effects are additive. Some connections with causal inference will also be touched on briefly.

Centre de recherches mathématiques
Université de Montréal
Pavillon André-Aisenstadt
2920, chemin de la Tour

Un café sera servi à 15h00 et une réception suivra la conférence.

A coffee will be served at 3:00 and a reception will follow after the lecture.

Salon Maurice-l'Abbé
Pavillon André-Aisenstadt (Salle 6245)

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