The Hong Kong Polytechnic University
Department of Applied Mathematics

Seminar
On

Empirical Likelihood for a Varying Coefficient Model with Longitudinal Data

by

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Abstract

In this talk, I will present confidence bands construction of the coefficient functions in a varying coefficient regression model. Empirical likelihood is applied to deal with it. However, the classical empirical likelihood does not provide a standard chi-square distribution when the bandwidth is optimal in estimating the nonparametric coefficient function. Thus, a bias correction is proposed to deal with this problem. The Wilks theorem holds with our bias corrected empirical likelihood. Simulations are carried out and a real example is analyzed for illustration.

Date : 10 May, 2007 (Thursday)

Time : 11:30 a.m. – 12:30 p.m.

Venue : Departmental Conference Room HJ610
The Hong Kong Polytechnic University

*** * * ALL ARE WELCOME * * ***