

*For favour of posting*

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE  
THE UNIVERSITY OF HONG KONG

Seminar

**Dr. ZHANG Wenyang**

Department of Mathematical Sciences  
University of Bath  
U.K.

will give a talk

entitled

**SIMULTANEOUS CONFIDENCE BAND AND  
HYPOTHESIS TEST IN GENERALISED  
VARYING-COEFFICIENT MODELS**

Abstract

Generalised varying-coefficient models (GVC) are very important models. In this talk, I will systematically investigate the statistical inference for GVC, which includes confidence band as well as hypothesis test. I will present the asymptotic distribution of the maximum discrepancy between the estimated functional coefficient and the true functional coefficient. I will compare different approaches for the construction of confidence band and hypothesis test. Finally, the proposed statistical inference methods will be used to analyse the data from China about contraceptive use there, which leads to some interesting findings.

on

**Thursday, April 2, 2009**

**4:00 p.m. – 5:00 p.m.**

at

**Room 524, Meng Wah Complex  
(behind the Chong Yuet Ming Amenities Centre)**

**Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.**

All interested are welcome