

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Dr. Xingqiu ZHAO

Department of Applied Mathematics
The Hong Kong Polytechnic University
Hong Kong

will give a talk

entitled

SEMIPARAMETRIC PARTIALLY LINEAR VARYING COEFFICIENT MODEL FOR PANEL COUNT DATA

Abstract

This talk considers semiparametric regression analysis of panel count data, which arise naturally when recurrent events are considered. Such data frequently occur in medical follow-up studies and reliability experiments, for example. For the problem considered, we propose a class of partially linear models with possibly varying coefficients for the mean function of the counting process with panel count data. The functional coefficients are estimated by B-spline function approximations. The estimation procedures are based on pseudo-likelihood and likelihood approaches and they are easy to implement through the self-consistent algorithm. The asymptotic properties of the proposed estimators are established and their finite-sample properties are examined through Monte Carlo simulations. The simulation results show that the proposed methods work quite well and a real data set is analyzed as an illustrative example.

on

Friday, December 2, 2011

2:00 p.m. – 3:00 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