

Einladung zum Biometrischen Kolloquium

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JOINT VARIABLES SELECTION FOR SEVERAL REGRESSIONS

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HOST: Martin Posch

ABSTRACT:

We consider the problem of standardizing the list of covariates to be used for prediction (or diagnosis) under different conditions, that is, several regressions. The chosen model-size depends naturally on the sample size in which it will be applied for prediction, in the spirit of AIC and BIC. Besides proposing a selection criterion, we attempt to quantify the predictive value of each model in a meaningful way.