

CoE-Mass weekly seminar series

THE DST-NRF CENTRE OF EXCELLENCE IN MATHEMATICAL AND STATISTICAL SCIENCES (CoE-MaSS) PRESENTS A SEMINAR BY

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"Selection models for discrete and other non-Gaussian response variables"

Friday, 23 March 2018 10h30-11h30 Math Sci Bldg, West Campus, Wits University



Consider observation of a phenomenon of interest subject to selective sampling due to a censoring mechanism regulated by some other variable. In this context, an extensive literature exists linked to the so-called Heckman selection model. Most of this work has been developed under Gaussian assumption of the underlying probability distributions; among the few exceptions, an even

smaller number of contributions has dealt with the case of a discrete response variable. We examine a fairly general construction which encompasses a variety of situations, in the continuous and the discrete case, with various options of the selection mechanism. Inferential methods based on the pertaining likelihood function are developed. Email: azzalini@stat.unipd.it



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