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DEGLI STUDI
DI UDINE**
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DIPARTIMENTO
DI SCIENZE ECONOMICHE
E STATISTICHE

Reduced-bias inference in statistical modelling

This talk focuses on a unified theoretical and algorithmic framework for reducing bias in the estimation of statistical models from a practitioners point of view. The talk will briefly discuss how shortcomings of classical estimators can be overcome via reduction of bias, and provide a few illustrations for well-used statistical models with tractable likelihoods, including regression models with categorical responses and Beta regression. New results will then be presented on the use of bias reduction methods when modelling longitudinal and clustered data with regression models. The substantial effect that the bias of the variance components can have on inference in the presence of heterogeneity motivates the application of the framework to deliver higher-order corrective methods for generalised linear mixed models. We end by presenting the challenges in doing so along with resolutions stemming from current research.

Ioannis Kosmidis
University of Warwick

Wednesday 25th September, 2019 at 10.30 a.m.
Meeting room DIES
via Tomadini 30/a, Udine

The University Community is invited to participate