

COLLOQUIUM

Department of Statistics and Probability
Michigan State University

Naisyin Wang
University of Michigan

Functional Latent Feature Models

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A405 Wells Hall
10:20 a.m. - 11:10 a.m.
Refreshments: 10:00 a.m.

Abstract

In this talk we will focus on regression analysis that links functional covariate processes to a primary endpoint. We assume that the response depends on a finite number of latent features in the functional predictor as well as other predictors. We focus on the scenario where the basis functions are data driven, such as with functional principal components. Asymptotic properties are developed. Notably, we show that when the functional features are data driven, the parameter estimates have an increased asymptotic variance, due to the estimation error of the basis functions. Besides presenting the general methods, we will also present new interaction models that accommodate the interactions among the functional and regular predictors. Numerical outcomes from simulation and data analysis studies are used to illustrate our findings.

To request an interpreter or other accommodations for people with disabilities, please call the Department of Statistics and Probability at 517-355-9589.