

Random effect models for variable selection

Youngjo Lee¹ and Heeseok Oh¹

¹ Department of Statistics, Seoul National University, Seoul, Republic of Korea

HGLMs are extended to DHGLMs by allowing random effects in the dispersion. In this talk, we show how DHGLMs are used for a variable selection. The random-effect estimators from the proposed DHGLM attain the Oracle property as if the true model is known in advance.

References

- [1] Y., Lee and Nelder, J.A. (2006) Double hierarchical generalized linear models (with discussion). *Appl.Statist.*, 55:139-185