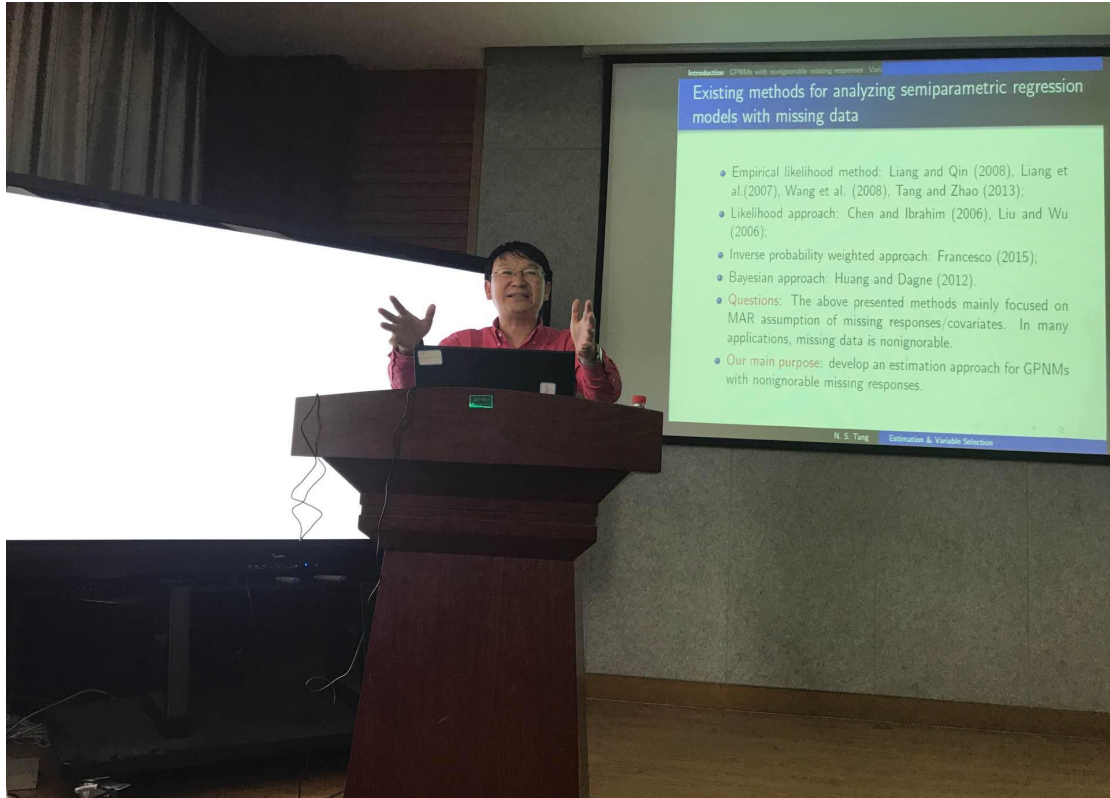


## 云南大学唐年胜教授来我院作学术报告

2017年5月19日下午,云南大学唐年胜教授在数学学院报告厅为我院师生作了一场精彩的报告。

**报告题目:** Estimation and variable selection in generalized partially nonlinear models with non-ignorable missing responses



**报告简介:** Based on the local kernel estimation method and propensity score adjustment method, we develop a penalized likelihood approach to simultaneously select covariates and explanatory variables in the considered parametric respondent model, and estimate parameters and nonparametric functions in generalized partially nonlinear models with non-ignorable missing responses. An EM algorithm is proposed to evaluate the penalized likelihood estimations of parameter. The ICS\_QS criterion is employed to select the optimal penalty parameter. Under some regularity conditions, we show some asymptotic of parameter estimators such as oracle property. It can be shown that the proposed local linear kernel estimator of the nonparametric component is an estimator of a least favorable curve.

The consistency of the ICS\_QS-based selection procedure is obtained. Simulation studies are conducted, and a real data set is used to illustrate the proposed methodologies.



**报告人简介：**唐年胜，男，1968年出生于四川蓬安。云南大学数学与统计学院教授，博士生导师，院长。主要从事统计诊断、非线性模型、生物医学统计研究。1996年至今，任教于云南大学。2000年8月，破格晋升为副教授；2003年12月，破格晋升为教授。2005年被遴选为云南大学“概率论与数理统计”专业博士生导师。2012年获得国家杰出青年科学基金；2012年当选长江学者特聘教授。担任中国统计学会理事；中国概率统计学会理事；中国现场统计学会常务理事；中国教育统计学会常务理事等。受聘于《应用概率统计》编委；《数理统计与管理》编委；《Journal of Statistical and Econometric Methods》编委；《云南大学学报（自然科学版）》编委；《美国数学评论》评论员。

