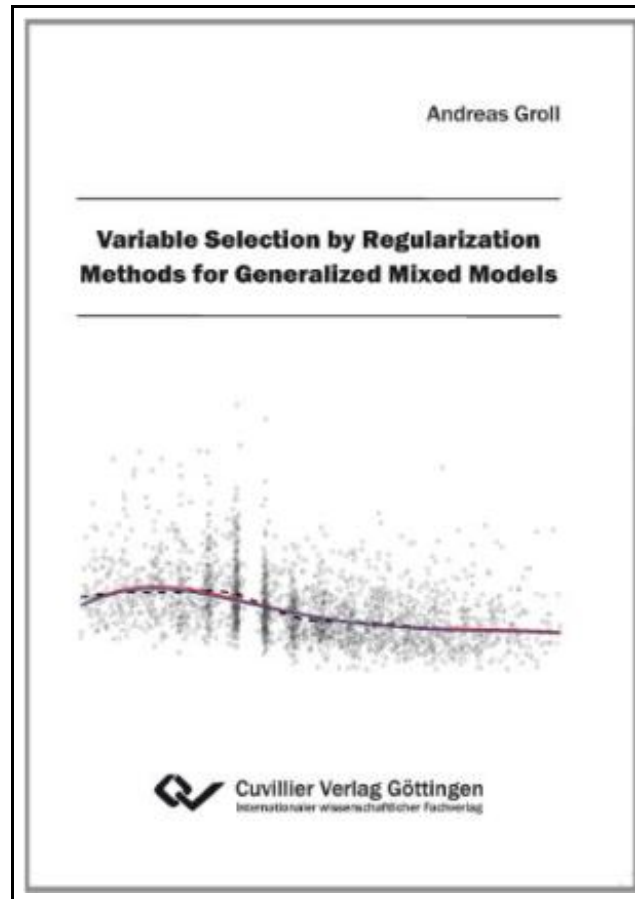


# Variable Selection by Regularization Methods for Generalized Mixed Models



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## ***Reviews***

*This publication is great. It is full of wisdom and knowledge You will not really feel monotony at at any time of the time (that's what catalogs are for relating to when you ask me).*

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## VARIABLE SELECTION BY REGULARIZATION METHODS FOR GENERALIZED MIXED MODELS



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Cuvillier Verlag Dez 2011, 2011. Taschenbuch. Book Condition: Neu. 208x148x25 mm. Neuware - A regression analysis describes the dependency of random variables in the form of a functional relationship. One distinguishes between the dependent response variable and one or more independent influence variables. There is a variety of model classes and inference methods available, ranging from the conventional linear regression model up to recent non- and semiparametric regression models. The so-called generalized regression models form a methodically consistent framework incorporating many regression approaches with response variables that are not necessarily normally distributed, including the conventional linear regression model based on the normal distribution assumption as a special case. When repeated measurements are modeled in addition to fixed effects also random effects or coefficients can be included. Such models are known as Random Effects Models or Mixed Models. As a consequence, regression procedures are applicable extremely versatile and consider very different problems. In this dissertation regularization techniques for generalized mixed models are developed that are able to perform variable selection. These techniques are especially appropriate when many potential influence variables are present and existing approaches tend to fail. First of all a componentwise boosting technique for generalized linear mixed models is presented which is based on the likelihood function and works by iteratively fitting the residuals using weak learners. The complexity of the resulting estimator is determined by information criteria. For the estimation of variance components two approaches are considered, an estimator resulting from maximizing the profile likelihood, and an estimator which can be calculated using an approximative EM-algorithm. Then the boosting concept is extended to mixed models with ordinal response variables. Two different types of ordered models are considered, the threshold model, also known as cumulative model, and the sequential model. Both are based on the assumption that the observed...



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