JOINT SEMINAR ISBA/ULB

Philippe LAMBERT
ISBA, UCL, Belgium

“Nonparametric additive models for interval-censored data”

Abstract: An additive model for the location and dispersion of a continuous response with an arbitrary smooth conditional distribution is proposed. B-splines are used to specify the three components of the model. It is extended to deal with an interval censored response and potentially interval censored covariates. Monte-Carlo Markov chains are generated to explore the joint posterior distribution of the spline coefficients and of the penalty parameters controlling the smoothness of the functional components in the model. After an extensive simulation study, the model is fitted on datasets from human and medical sciences.

November 4, 2011 - 16:00 - room c.115 (isba)