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## Joint Statistics Seminar

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*The Hong Kong University of Science and Technology*

### **Bound Smaller Than the Quasi-Fisher Information in Generalized Linear Models**

*by*

**Prof. Lixing ZHU**  
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**Date: April 23, 2010 (Friday)**  
**Time: 4:00 p.m. - 5:00 p.m.**  
**Venue: Room 3315 (Lift 17/18)**

#### **Abstract**

Generalized linear models have been popular in regression analysis. To estimate the parameter of interest, the quasi-likelihood is probably the most popularly used approach. Its estimation is of an optimal property that the limiting variance can achieve the quasi-Fisher information bound. This standard bound has long been a benchmark to compare for any new estimation approach for the estimation efficiency. In this talk, I will provide a new method with which the estimation can achieve bounds smaller than the quasi-Fisher information.

❖ *All interested are welcome!* ❖  
*For details, please contact ISOM Department.*