Simultaneous Confidence Band and Hypothesis Test in Generalised Varying-Coefficient Models

by

Wenyang Zhang University of Bath, UK Department of Mathematical Sciences University of Bath W.Zhang@bath.ac.uk

Abstract

Generalised varying-coefficient models (GVC) are very important models. In this talk, we systematically investigate the statistical inference for GVC, which includes confidence band as well as hypothesis test. We establish the asymptotic distribution of the maximum discrepancy between the estimated functional coefficient and the true functional coefficient. We compare different approaches for the construction of confidence band and hypothesis test.