

Post model selection inference

by

Linda H. Zhao

Department of Statistics

University of Pennsylvania

`lzhao@wharton.upenn.edu`

Abstract

In a classical linear model set up, inference for the coefficients of the predictors are well established and understood. However when model selection is involved typical inferences often break down. This happens regardless which model selection procedures are used. We investigate the problems which can occur in post model selection inference. Some sensible solutions are proposed.

Joint work with Berk, Brown, Buja, Freiman and Zhang