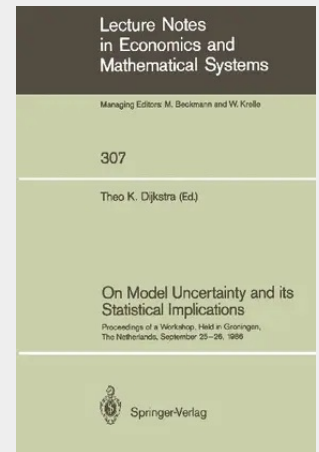


On Model Uncertainty and its Statistical Implications

Proceedings of a Workshop, Held in Groningen, The Netherlands, September 25-26, 1986

In this book problems related to the choice of models in such diverse fields as regression, covariance structure, time series analysis and multinomial experiments are discussed. The emphasis is on the statistical implications for model assessment when the assessment is done with the same data that generated the model. This is a problem of long standing, notorious for its difficulty. Some contributors discuss this problem in an illuminating way. Others, and this is a truly novel feature, investigate systematically whether sample re-use methods like the bootstrap can be used to assess the quality of estimators or predictors in a reliable way given the initial model uncertainty. The book should prove to be valuable for advanced practitioners and statistical methodologists alike.

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