



Royal Statistical Society

Ordinary Meeting

Organized by the Research Section

“Sampling bias and logistic models”,

by Peter McCullagh (University of Chicago)

Wednesday 6 February 2008, 5pm

RSS Headquarters, 12 Errol Street, London



Summary

This paper considers various forms of random-effects models for binary data. It concludes that parameter attenuation is a statistical illusion attributable to sampling bias and ambiguous notation. A new random-effects model makes it clear that the conditional distribution of Y_i given $X_i=x$ is not the same as the marginal distribution of Y -values in stratum x . Implications for likelihood calculations and estimating equations are described.

The paper can be downloaded from:

<http://www.maths.lancs.ac.uk/~wite/RSS/>

Fellows and visitors are invited to make contributions of no longer than 5 minutes following the reading of the paper. Please register your interest with the Secretary of the RSS Research Section Committee (e.wit@lancaster.ac.uk) or C. Stovell at the RSS (c.stovell@rss.org.uk).

Tea is served at 4:30pm. **The meeting will be held at the RSS Headquarters in London:**

12 Errol Street
(close to Moorgate & Farringdon Underground/Railway stations)
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For more information, contact Charlotte Stovell at the RSS (c.stovell@rss.org.uk).