## PhD Midway Seminar

### Simulation Tool and its application

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Norges miljø- og biovitenskapelige universitet Introduction



• Make a simulation Tool



- Make a simulation Tool
- Apply it for comparing different estimation Methods



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- Extend the simulation tool for model with background information



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- Apply it for comparing different estimation Methods
- Extend the simulation tool for model with background information
- Apply it to test multi-matrix extension of PLS models such as LPLS and UPLS



• Advanced Multivariate Model and technique to analyze it



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- Extending and improving existing methods in statistics



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- Programming concept of statistical methods to create packages and application that is useful for research and education
- Extending and improving existing methods in statistics
- Properly document what I have done

### Today's Special



Today I will talk about:

• Simulation tool we are building

### Today's Special



#### Today I will talk about:

- Simulation tool we are building
- A competative study of different estimation technique by using the data simulated from the tool

simrel-m: A versatile tool for simulating multi-response linear model data

#### Overview



• Uses the idea of reduction of random regression model by separating latent space of **X** into subspaces that is relevant and irrelevant for predicting each response



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- The underlying concept is based on reparameterizing the population model,

$$\mathbf{y}_{j} = \boldsymbol{\mu}_{y_{j}} + \boldsymbol{\beta}_{j}^{t} \left( \mathbf{x} - \boldsymbol{\mu}_{x} \right) + \boldsymbol{\epsilon}_{j}$$

where,  $\epsilon_j \sim N(0, \sigma^2)$ 

# Underlying procedure



A comparative study of different estimation methods using simulated data

### Overview



Conclusion

### **Testing**



grow

shrink

fade-out

fade-up (also down, left and right!)

visible only once

blue only once

highlight-red

highlight-green

highlight-blue

# Simulatr App



simulatr



References