

PCB sub sampling simulation 2

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1 Standardization

Based on the PCB data simulation results, if we don't do the standardization than there tends to have a larger bias for the estimated total effect than do the standardization. So for the following section, we try to figure out what are the exact reasons.

1. Adding the interaction which affects the signal of main effect
 - So try to only do the main effect model
2. Long tail distrbution?
 - Try the normal distribution
3. Using the correlation data instead of usning the covariance matrix, so that we only brorrow the information of the correlation coefficients
4. Since after the standardization, the model are different so that