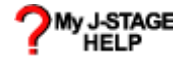


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**JOURNAL OF THE JAPAN STATISTICAL SOCIETY**

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[\[PDF \(275K\)\]](#) [\[References\]](#)**Inference on a Set of Statistical Models**Yuzo Hosoya<sup>1)</sup>*1) Department of Economics, Meisei University*

**Abstract:** The paper outlines some aspects related to statistical model selection, focusing in particular on inference conducted in the presence of a finite set of parametric models. The point the paper emphasizes is that the basic approaches such as testing, point estimation and confidence region estimation based on a single model are extensible under pertinent modification to inference on a set of models. They are, however, replaced by plural-model testing, 'point' model estimation and confidence-set construction of models.

**Key words:** AIC, CIC, confidence set of models, generalized likelihood ratio test, GIC, information criteria

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