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We propose a method to construct a joint statistical model for mixed-domain data to analyze their dependence. The model is characterized by two orthogonal parameters: the dependence parameter and the marginal parameter. To estimate the dependence parameter, a conditional inference together with a sampling procedure is proposed and is shown to provide a consistent estimator. Illustrative examples of data analyses involving penguins and earthquakes are presented.

Presenter: Prof. YANO, Keisuke (The Institute of Statistical Mathematics (ISM))

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