Fiducial Model Selection

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Abstract: With the advent of the era of big data, model selection has become one of the hot re-search topics in contemporary statistics. Model selection is mainly divided into two theoretical methods: Bayesian model selection and model selection with adding penalty factor. Whether it is from the probability of the model or the model selected by the penalty factor, some criteria will be adopted to avoid the model. This talk introduces a new method based on Fiducial inference method, and compares with other model selection methods.