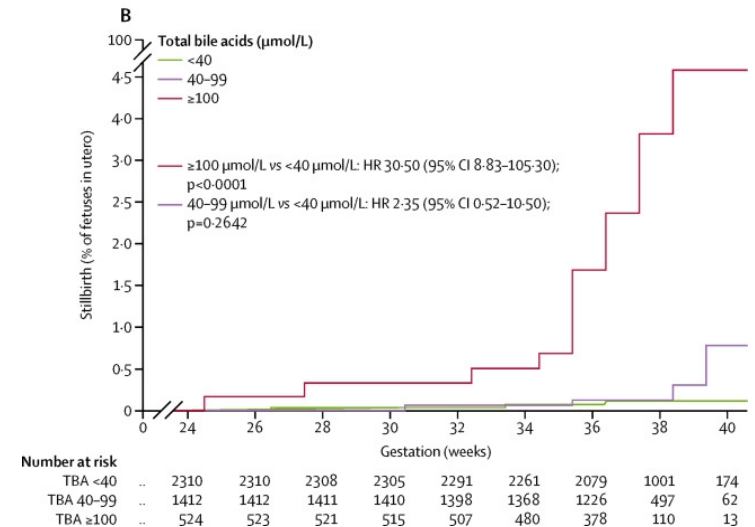
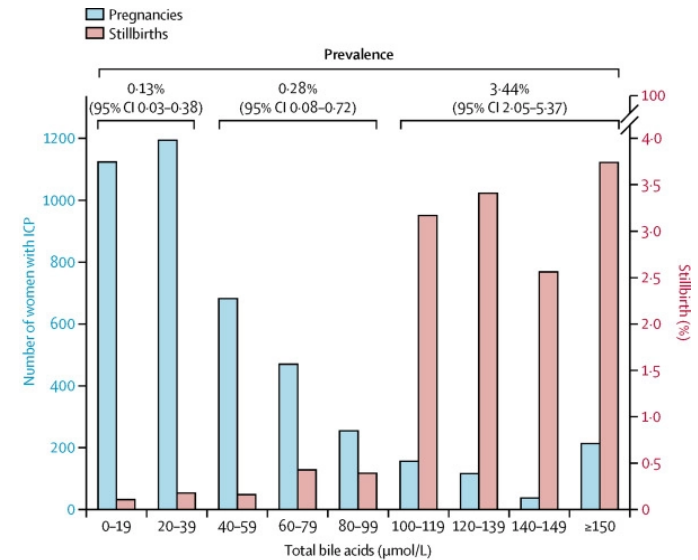


statistical inference after variable selection

- variable selection: process of automatically selecting a subset of relevant predictors
- main issue: naive statistical inference after selection is biased (but common in medical research)
- SCTO Statistics & Methodology Platform Statistical Programming Grant 2020 (CHF 12 000) to develop an R package for post-selection inference

Ovadia et al. (Lancet, 2019). *Association of adverse perinatal outcomes of intrahepatic cholestasis of pregnancy with biochemical markers: results of aggregate and individual patient data meta-analyses.*



statistical inference after variable selection

- **selcorr** version 1.0 on CRAN (R's central software repository) since 2021-12-21, already downloaded more than 1500 times worldwide and used in some analyses at DKF (me18Bonati by Laura, ex21Marbacher by me, p20Ghaemmaghami and pk21Huber tentatively by Fabrice)
- first package update and publication in statistical journal are planned
- logistic and linear regressions simulated 10 000 times on sciCORE: each time 500 data points for 28 fixed predictors (14 with no effect)

