



## Variance Estimation for Aggregated Statistics

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Model aggregation, or model averaging, is a meta method commonly used for the purpose of enhancing the performance and sampling properties of statistical classification and regression estimators. Post-aggregation inference is a challenging problem. In this talk I will discuss the problem of variance estimation for certain classes of aggregated estimators in general, and describe certain variance estimators for the case of subsampling-based aggregation in detail.

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