Review of: "Variable selection in generalized extreme value regression model using Bootstrap method"

Corban Allenbrand[1]

1 University of Kansas

Potential competing interests: No potential competing interests to declare.

The literature review of model and variable selection in generalized linear models needs to be supplemented, especially with new papers that utilize the bootstrap. Consider as an example,

Corban Allenbrand, Ben Sherwood "Model selection uncertainty and stability in beta regression models: A study of bootstrap-based model averaging with an empirical application to clickstream data," The Annals of Applied Statistics, Ann. Appl. Stat. 17(1), 680-710, (March 2023)

Motivation for the use of generalized extreme value regression for prediction of prognosis was not clear. Extreme value regression is used to model and predict the tails of a distribution, extreme events, whereas other generalized linear models can do well for the center of the distribution. Was the data from a subpopulation of patients that were suspected to be at the extreme of prognosis risk?