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*A Variable Selection Method for Random Effects Models*

Random effects models are commonly used for the analysis of longitudinal data. Including irrelevant covariates and random effects in the model may considerably degrade the quality of the results. To address this problem, we explore a variable selection method that can simultaneously select both fixed and random effects. Our method is developed based on penalizing a composite likelihood function. Empirical studies will be presented to assess the performance of the proposed method.