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**Kuldeep Kumar's contribution to the Discussion of 'Assumption-lean inference for generalised linear model parameters' by Vansteelandt and Dukes**

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Assumption-lean methods are not necessarily superior to assumption-rich methods, but they are surely complimentary. In future applied work, I look forward to *adding* some of these generic estimand-centric methods to my usual, honestly-reported, model comparisons and tentative inductive leaps.

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# Kuldeep Kumar's contribution to the Discussion of 'Assumption-lean inference for generalised linear model parameters' by Vansteelandt and Dukes

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According to Leo Breiman (2001), there are two broad cultures for analysing and modelling to reach conclusions from the data. The first one is data modelling culture where the value of the parameters are estimated from the data and then the model is used for information and/or prediction. The second one is algorithmic modelling culture, where the approach is to find a function  $f(x)$  using an algorithm that operates on  $x$  to predict  $y$ . In the first case, statistical tools like OLS are used whereas machine learning tools perform much better in the second case. I should

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congratulate the authors for developing a hybrid model using machine learning and traditional statistical techniques like OLS. However, I do have few queries on the real-life applications of the proposed model. Most of the simulation results for main effects, effect modification and misspecified link function are valid for sample size  $n = 500$  or more. Also, the data analysis example presented in section 7 has a sample size of 2500. How is the empirical bias affected when the sample size is small? Bayesian models incorporate prior information, which can be specified quantitatively in the form of a distribution. Do the authors think a Bayesian parameter generalised linear model can perform better if some prior information is available? Also, I am not sure how this model tackles the problem of multicollinearity? Finally, in the context of high dimensional variable selection, what will happen if the covariates are not distributed normally?

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# Michael Lavine and James Hodges' contribution to the Discussion of 'Assumption-lean inference for generalised linear model parameters' by Vansteelandt and Dukes

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The authors advocate a style and rhetoric of statistical analysis that begins with specifying an estimand and ends with an estimate and interval. They say, 'The starting point... is to come up

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