For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Dr. Gary Kwun Chuen CHAN

Department of Biostatistics
University of Washington
USA

will give a talk

entitled

EMPIRICAL BALANCING SCORES AND BALANCING WEIGHTS

Abstract

Propensity scores have been central to causal inference and are often used as balancing scores or balancing weights. Estimated propensity scores, however, may exhibit undesirable finite-sample performance. We take a step back to understand what properties of balancing scores and weights are desirable. For balancing scores, the dimension reduction aspect is important; whereas for balancing weights, a conditional moment balancing property is crucial. Based on these considerations, a joint sufficient dimension reduction framework is proposed for balancing scores, and a covariate functional balancing framework is proposed for balancing weights.

This presentation includes joint works with Ming-Yueh Huang, Raymond Wong, Phillip Yam and Zheng Zhang.

on

Wednesday, December 7, 2016

(Refreshments will be served from 2:15 p.m. <u>outside Room 301 Run Run Shaw Building</u>)

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

<u>Visitors Please Note</u> that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome