For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

Dr. Kaiji MOTEGI

Graduate School of Economics
Kobe University
Japan

will give a talk
entitled

ESTIMATION OF SEMIPARAMETRIC COPULA MODELS UNDER MISSING DATA

Abstract

This paper investigates the estimation of semiparametric copula models under the presence of missing data. Our model comprises nonparametric marginal distributions and parametric copula functions. The two-step maximum likelihood approach of Genest, Ghoudi, and Rivest (1995) is infeasible when there exist missing data. Inspired by Chan, Yam, and Zhang (2016), we propose a class of calibration estimators for both marginal distributions and the copula parameters of interest. We prove that our estimators satisfy consistency and asymptotic normality under the assumption of Missing at Random. We also provide a consistent estimator for the asymptotic variance. Simulation results indicate the effectiveness of our proposed method.

on

Friday, June 22, 2018

(Refreshments will be served from 10:45 a.m. <u>outside Room 301 Run Run Shaw Building</u>)

11:00 a.m. – 12:00 noon

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