

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

Dr. WANG Miao

Guanghua School of Management,
Peking University,
China

will give a talk
entitled

**IDENTIFICATION, ESTIMATION, AND
SEMPARAMETRIC EFFICIENCY OF
NONIGNORABLE MISSING DATA**

Abstract

I will talk about my recent work on identification and estimation with an outcome missing not at random. We note that without extra assumptions, even fully parametric models are not identified. We then study identification strategies based on auxiliary variables such as an instrumental variable or a shadow variable. An instrumental variable impacts the missingness but not the outcome of interest, and in contrast, a shadow variable is correlated with the outcome but independent of the missingness after conditioning on the outcome. We describe general conditions for nonparametric identification of the full data law. We describe semiparametric estimation methods, and we characterize the semiparametric efficiency bound for the class of doubly robust regular and asymptotically linear estimators.

on

Monday, July 15, 2019

(Refreshments will be served from 9:45 a.m. outside Room 301 Run Run Shaw Building)

10:00 a.m. – 11:00 a.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note 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