



JOHNS HOPKINS
BLOOMBERG
SCHOOL of PUBLIC HEALTH

Department of Biostatistics

BIostatISTICS SEMINAR

Toward Automated Efficient Estimation in Semiparametric Models

Dr. Marco Carone, Assistant Professor, University of Washington
School of Public Health

Affiliate Investigator in the Vaccine and Infectious Disease Division, Fred
Hutchinson Cancer Research Center

Abstract:

Drawing efficient inference in the context of semiparametric models can be challenging. General constructive approaches exist, but most of these build upon knowledge of the efficient influence function, an object whose analytic derivation is often difficult. This may have constituted a barrier to a broader use of these models in practice. In this talk, a novel approach to deriving the efficient influence function will be discussed. This proposal allows the use of computational tools as a substitute for some of the theoretical effort typically required. As such, it may facilitate the automation of efficient estimation in semiparametric models.

Johns Hopkins Bloomberg School of Public Health, Department of Biostatistics
Monday, November 4, 2019, Room W2008 (Refreshments 12:00pm)

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Department of Biostatistics, 615 N. Wolfe Street, Suite E3527,
Baltimore, MD 21205