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ΠΡΟΣΚΛΗΣΗ

Σας προσκαλούμε στη **διαδικτυακή ομιλία** του

Dr Francesco Ungolo
Technical University of Munich
η οποία θα διεξαχθεί

την Πέμπτη 23 Ιουνίου 2022 και ώρα 12:00-13:00,

μέσω της εφαρμογής MsTeams, με τίτλο:

«Likelihood-based analysis of regression models with missing data: inferential and financial implications»

Abstract: Statistical methods are normally developed to analyse data which are fully available for each unit. However, the data collection process may present some flaws, such that the researcher fails to observe part of a record for some units. More precisely, in many cases data can be considered as missing, in the sense that there are actual underlying values that would have been observed if data collection techniques worked as expected. The talk sheds light on the likelihood-based inference, with reference to statistical regression analyses where some explanatory variables may be missing for some units. We show how this problem may have significant implications for the resulting inference, yielding biased parameter estimates. For example, within the biostatistical field, the treatment effect may be estimated with bias. We analyse this problem, by means of the mortality analysis of pension scheme datasets. We show how failure to account for missing data in statistical analyses can have significant financial consequences when analysing annuity pricing and reserving for regulatory purposes.

References:
R. J. A. Little and D. B. Rubin (2019), Statistical Analysis with Missing Data, 3rd edition, Wiley
F. Ungolo et. al. (2019), Survival analysis of pension scheme mortality when data are missing, Scandinavian Actuarial Journal 2019 (6), 1-25
F. Ungolo (2019), Survival analysis of actuarial data with missing observations, PhD dissertation, Heriot-Watt University

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