

SCMS Seminar



ESTIMATION AND TESTING OF TREATMENT EFFECT IN THE PRESENCE OF HIGH DIMENSIONAL CONFOUNDING VARIABLES

Prof. Li-Ping Zhu

Shanghai University of Finance and Economics

Time: 10:00-11:30 am., Wednesday, April 2

Venue: Room 302, Shi Dai Building, Management School of Fudan University

Abstract: In the talk, in the presence of high dimensional confounding variables, several procedures for estimation and testing the treatment effects will be discussed. It also will be introduced about how to construct consistent and efficient estimators through sufficient dimension reduction and semiparametric approaches. Comprehensive simulations and an analysis of bank discrimination data are used to demonstrate the efficiency of our proposals.