NANYANG TECHNOLOGICAL UNIVERSITY

Nanyang Technologcial University

ECONOMICS AND ECONOMICS GROWTH CENTRE Seminar Series

Economics and Economic Growth Centre invite you to a seminar by Prof Kaiji MOTEGI

Speaker	:	**Prof Kaiji MOTEGI** *Associate Professor of Economics* *Graduate School of Economics* *Kobe University*
Topic	:	**"Calibration Estimation for Semiparametric Copula Models under Missing Data"**
Chairperson	:	**Prof FENG Qu** *Associate Professor* *Division of Economics* *School of Social Sciences*
Date	:	**24 January 2018 (Wednesday)**
Time	:	**02.30pm to 04.00pm**
Venue	:	**HSS Meeting Room 4** (HSS-04-71) *School of Social Sciences* *14 Nanyang Drive, Singapore 637332* *Nanyang Technological University*

About the Speaker:

After completing his BA and MA in Economics at Waseda University (Japan) as the best student, and PhD in Economics at the University of North Carolina at Chapel Hill (USA) in 2014 on the prestigious Fulbright Scholarship, Prof Motegi held position at the Faculty of Political Science and Economics, Waseda University, as an assistant professor. He is currently teaching as an associate professor at the Graduate School of Economics, Kobe University.

Prof Motegi's research field is econometrics, in particular time series analysis - He is developing new tests for Mixed Data Sampling (MIDAS) Granger causality and white noise. He is also applying those tests for macroeconomic and financial time series like GDP, inflation, interest rates, and stock prices. Prof Motegi is also interested in copula models, missing data, and treatment effect models.

Abstract:

This paper investigates the estimation of semiparametric copula models under the presence of missing data. Our models comprise nonparametric marginal distributions and parametric copula functions. The two-step pseudo-likelihood method 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 parameters of interest without imposing additional models on the missing mechanism. We establish consistency and asymptotic normality for our estimators of copula parameters. We also present a natural procedure for consistently estimating the asymptotic variance of our estimators.

Reservation:

Admission is free. Please reply to e-egc@ntu.edu.sg for any enquiries.