

Einladung zum ZeSOB Kolloquium

Am Montag, 30. Oktober 2023, um 16:30 s.t. spricht Herr

Prof. Dr. Christian Furrer

(Universität Kopenhagen)

über

Conditional Aalen–Johansen estimation

Classic Aalen–Johansen estimation targets transition probabilities in multi-state Markov models subject to for instance right-censoring. In particular, it belongs to the standard toolkit of health and disability insurance analytics. We introduce the conditional Aalen–Johansen estimator, an innovative kernel-based estimator that allows for the inclusion of covariates and, importantly, is also applicable in non-Markov models. We establish uniform strong consistency and asymptotic normality under very lax regularity conditions; here, the theory of empirical processes plays a central role and leads to a transparent treatment. We also illustrate the practical implications and potential of the estimation methodology. (Joint work with Martin Bladt from the University of Copenhagen.)

Der Vortrag findet am Montag, 30. Oktober 2023, um 16:30 Uhr s.t. im Raum **W03 1-152** am Campus Wechloy der Universität Oldenburg, Carl-von-Ossietzky-Straße 9-11, 26129 Oldenburg statt. Parallel streamen wir den Vortrag über BBB unter <https://meeting.uol.de/b/pro-dck-elf-gjm>

Ab 15:50 Uhr bieten wir Kaffee und Kekse im Raum **W01 2-213** an.

Alle Interessierten sind herzlich willkommen!

(Einladungsvorschlag von Prof. Dr. Marcus Christiansen)