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Academy of Mathematics and Systems Science, CAS Colloquia & Seminars

Speaker: 王玮宁, 约克大学

Inviter: 洪永淼

Title: Policy Choice in Time Series by Empirical Welfare Maximization

Language: Chinese

Time & Venue: 2022.12.27 16:30-18:00 腾讯会议:375 8612 5504

Abstract:

This paper develops a novel method for policy choice in a dynamic setting where the available data is a multivariate time series. Building on the statistical treatment choice framework, we propose Time-series Empirical Welfare Maximization (T-EWM) methods to estimate an optimal policy rule for the current period or over multiple periods by maximizing an empirical welfare criterion constructed using nonparametric potential outcome time-series. We characterize conditions under which T-EWM consistently learns a policy choice that is optimal in terms of conditional welfare given the time-series history. We then derive a nonasymptotic upper bound for conditional welfare regret and its minimax lower bound. To illustrate the implementation and uses of T-EWM, we perform simulation studies and apply the method to estimate optimal monetary policy rules from macroeconomic time-series data.

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