

Handling missing values in linear regression

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Abstract: One of the big ironies of data sciences is that the more data we have, the more missing data are likely to appear. After discussing the various issues presented by the missing data in daily-life machine learning, we will present different ways to tackle them for different purposes: indeed the strategy will not be the same if one wants to perform model estimation or prediction. We will present some insights and works trying to address the previous issues, particularly in the case of linear regression with missing covariates. This will gather joint works with Alexis Ayme, Aymeric Dieuleveut, Julie Josse, Erwan Scornet and Aude Sportisse.