

PARTIALLY LINEAR MODELS

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Partially Linear Models

**Jean-Pierre Florens, Jan
Johannes, Sébastien Van Bellegem**

Partially Linear Models:

Partially Linear Models Wolfgang Härdle, Hua Liang, Jiti Gao, 2012-12-06 In the last ten years there has been increasing interest and activity in the general area of partially linear regression smoothing in statistics. Many methods and techniques have been proposed and studied. This monograph hopes to bring an up to date presentation of the state of the art of partially linear regression techniques. The emphasis is on methodologies rather than on the theory with a particular focus on applications of partially linear regression techniques to various statistical problems. These problems include least squares regression, asymptotically efficient estimation, bootstrap, resampling, censored data analysis, linear measurement error models, nonlinear measurement models, nonlinear and nonparametric time series models.

High Dimensional Inference in

Partially Linear Models Ying Zhu, 2017 We propose two semiparametric versions of the debiased Lasso procedure for the model $Y_i \sim X_i \beta_0 + g_0(Z_i) + \varepsilon_i$ where the parameter vector of interest β_0 is high dimensional but sparse exactly or approximately and g_0 is an unknown nuisance function. Both versions are shown to have the same asymptotic normal distribution and do not require the minimal signal condition for statistical inference of any component in β_0 . Our method also works when the vector of covariates Z_i is high dimensional provided that the function classes $\mathbb{E} X_{ij} | Z_i$ are sparse and $\mathbb{E} Y_i | Z_i$ belong to exhibit certain sparsity features e.g. a sparse additive decomposition structure. We further develop a simultaneous hypothesis testing procedure based on multiplier bootstrap. Our testing method automatically takes into account of the dependence structure within the debiased estimates and allows the number of tested components to be exponentially high.

Model Testing for Partially Linear Models Lynn Waterhouse, 2012

Related

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Efficient Estimation of Additive

Partially Linear Models Qi Li, 2001 I consider the problem of estimating an additive partially linear model using general series estimation methods with polynomial and splines as two leading cases. I show that the finite dimensional parameter is identified under weak conditions. I establish the root n normality result for the finite dimensional parameter in the linear part of the model and show that it is asymptotically more efficient than a semiparametric estimator that ignores the additive structure. When the error is conditional homoskedastic my finite dimensional parameter estimator reaches the semiparametric efficiency bound. Efficient estimation when the error is conditional heteroskedastic is also discussed.

Partially Linear Models Under Data Combination Xavier D'Haultfoeuille, Christophe Gaillac, Arnaud Maurel, 2022 We consider the identification of and inference on a partially linear model when the outcome of interest and some of the covariates are observed in two different datasets that cannot be linked. This type of data combination problem arises very frequently in empirical microeconomics. Using recent tools from optimal transport theory we derive a constructive

characterization of the sharp identified set We then build on this result and develop a novel inference method that exploits the specific geometric properties of the identified set Our method exhibits good performances in finite samples while remaining very tractable Finally we apply our methodology to study intergenerational income mobility over the period 1850-1930 in the United States Our method allows to relax the exclusion restrictions used in earlier work while delivering confidence regions that are informative

Locally Linear Estimation of Partially Linear Models Scott Arlen Hamilton, University of North Carolina (System). Institute of Statistics, University of North Carolina at Chapel Hill.

Department of Biostatistics, 1994 *A Conditional Moment Based Approach for Partially Linear Models with Applications in Treatment Effects* Xiaolin Sun, 2022 In the first chapter of the thesis we propose a new estimator for the slope parameter of the endogenous variable of interest in a partially linear conditional moment model which combines a Robinson

transformation Robinson 1988 to partial out the non linear part of the model with a smooth minimum distance SMD approach Lavergne and Patilea 2013 to exploit all the information of the conditional mean independence restriction Our estimator only depends on one tuning parameter is easy to compute consistent and \sqrt{n} asymptotically normal under standard regularity conditions Simulations show that our estimator is competitive with GMM type estimators and often displays a smaller bias and variance as well as better coverage rates for confidence intervals We revisit and extend some of the empirical results in Dinkelman 2011 who estimates the impact of electrification on employment growth in South Africa Overall we obtain estimates that are smaller in magnitude more precise and still economically relevant In the second chapter we develop a new estimator for heterogeneous treatment effects in a partially linear model PLM with endogenous treatment The PLM has a parametric part that includes the treatment and the interactions between the treatment and exogenous characteristics and a nonparametric part that contains those characteristics and many other covariates The new estimator is a combination of the estimator proposed in the first chapter and a Neyman Orthogonalized first order condition NOFOC Our estimator using only one valid binary instrument identifies both parameters With the sparsity assumption using regularised machine learning methods i.e. the Lasso method allows us to choose a relatively small number of polynomials of covariates Our new estimator is less biased consistent and \sqrt{n} asymptotically normal under standard regularity conditions Simulations show that our estimator behaves well with different sets of instruments but the GMM type estimators do not We use the Card application to show the differences between estimators using various sets of instruments It shows that our new method generates more precise estimates in comparison to GMM In the third chapter we estimate the heterogeneous treatment effects of Medicaid on individual outcome variables from the Oregon Health Insurance Experiment In this experiment our method from the previous chapter produces more significant and more reliable results for heterogeneous effects of health coverage on economic outcomes

New Developments in Varying-coefficient Partially Linear Models Dao Huang, 2004

Partially Linear Models Under Data Combination Xavier d' Haultfoeuille, Christophe Gaillac, Arnaud Maurel, 2022 We

consider the identification of and inference on a partially linear model when the outcome of interest and some of the covariates are observed in two different datasets that cannot be linked. This type of data combination problem arises very frequently in empirical microeconomics. Using recent tools from optimal transport theory we derive a constructive characterization of the sharp identified set. We then build on this result and develop a novel inference method that exploits the specific geometric properties of the identified set. Our method exhibits good performances in finite samples while remaining very tractable. Finally we apply our methodology to study intergenerational income mobility over the period 1850–1930 in the United States. Our method allows to relax the exclusion restrictions used in earlier work while delivering confidence regions that are informative.

Extension of the PARTAN-SD Program to Partially Linear Models Ernest Eugene Nemes, 1973

Efficient Estimation in Marginal Partially Linear Models for Longitudinal/clustered Data Using Splines

Liangyue Zhang, 2004 *Mixtures of Partially Linear Models with Monotone Shape Constraints* Daniel

Leibovitz, 2021 *Estimation in Semiparametric Partially Linear Models with Parametric And/or Nonparametric*

Endogeneity Nam Hyun Kim, Patrick Saart, 2014 Semiparametric partially linear models are advantageous to use in empirical studies of various economic problems due to a special feature such that both the parametric and nonparametric components can simultaneously exist in the model. However a systematic estimation procedure and method have not yet been satisfactorily developed to deal effectively with a well known endogeneity problem which may be present in some empirical applications. In the current paper we aim to comprehensively address endogeneity which may take place in either a parametric or a nonparametric component or both and to provide guidance to an appropriate estimation procedure and method in the presence of such a problem. A significant difficulty we must overcome before such goals can be achieved is a generated regressor problem which arises due to the fact that a critical part known as the control regressor is not observable in practice and hence must be nonparametrically estimated. We show theoretically i.e. through the derivation of some important asymptotic properties and experimentally i.e. through the use of some simulation exercises that our newly introduced method can help overcoming the above mentioned endogeneity problem. For the sake of completion we also discuss an adaptive data driven method of bandwidth selection and show its asymptotic optimality.

Instrumental Regression in Partially Linear Models Jean-Pierre Florens, Jan Johannes, Sébastien Van Bellegem, 2006 **Related Topics in Partially Linear Models**

Hua Liang, 2008 **Convergence Rates for Estimation in Certain Partially Linear Models**

Randall L. Eubank, Paul David Whitney, 1988 Rates of convergence are studied for estimation in certain partial linear models that include nonparametric regression models with discontinuous derivatives. The asymptotic behavior of two smoothing spline related estimators of the regression coefficient and regression function in these models are examined. Lower bounds are then derived for rates of convergence in estimating the size of jump discontinuities in a regression function or its derivative. The latter rates are nonparametric which indicates that parametric convergence rates are not possible in such

instances **Error Variance Estimation and Testing for Homoscedasticity in Partially Linear Models** Karon Ann
Klipple, 2000

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Table of Contents Partially Linear Models

1. Understanding the eBook Partially Linear Models
 - The Rise of Digital Reading Partially Linear Models
 - Advantages of eBooks Over Traditional Books
2. Identifying Partially Linear Models
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Partially Linear Models
 - User-Friendly Interface
4. Exploring eBook Recommendations from Partially Linear Models
 - Personalized Recommendations
 - Partially Linear Models User Reviews and Ratings
 - Partially Linear Models and Bestseller Lists
5. Accessing Partially Linear Models Free and Paid eBooks
 - Partially Linear Models Public Domain eBooks
 - Partially Linear Models eBook Subscription Services
 - Partially Linear Models Budget-Friendly Options

6. Navigating Partially Linear Models eBook Formats
 - ePUB, PDF, MOBI, and More
 - Partially Linear Models Compatibility with Devices
 - Partially Linear Models Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Partially Linear Models
 - Highlighting and Note-Taking Partially Linear Models
 - Interactive Elements Partially Linear Models
8. Staying Engaged with Partially Linear Models
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Partially Linear Models
9. Balancing eBooks and Physical Books Partially Linear Models
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Partially Linear Models
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Partially Linear Models
 - Setting Reading Goals Partially Linear Models
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Partially Linear Models
 - Fact-Checking eBook Content of Partially Linear Models
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

- Interactive and Gamified eBooks

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