

Qi Li and Jeffrey Scott Racine

NONPARAMETRIC ECONOMETRICS

Theory
and
Practice

Nonparametric Econometrics

Adrian Pagan, Aman Ullah



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both at the theoretical level and in terms of applications in the areas of nonparametric and semiparametric econometric methods. In particular, this collection of papers that cover areas such as developments in local smoothing techniques, splines, series estimators and wavelets will add to the existing rich literature on these subjects and enhance our ability to use data to test economic hypotheses in a variety of fields such as financial economics, microeconomics, macroeconomics, labor economics and economic growth, to name a few.

Nonparametric and Semiparametric Methods in Econometrics and Statistics

William A. Barnett, James Powell, George E. Tauchen, 1991-06-28. Papers from a 1988 symposium on the estimation and testing of models that impose relatively weak restrictions on the stochastic behaviour of data. *Non-Parametric Econometrics*

Ibrahim Ahamada, Emmanuel Flachaire, 2010-12-23. This book allows those with a basic knowledge of econometrics to learn the main nonparametric and semiparametric techniques used in econometric modelling and how to apply them correctly. It looks at kernel density estimation, kernel regression, splines, wavelets and mixture models and provides useful empirical examples throughout. Using empirical application, several economic topics are addressed, including income distribution, wage equation, economic convergence, the Phillips curve, interest rate dynamics, returns, volatility and housing prices. A helpful appendix also explains how to implement the methods using R. This useful book will appeal to practitioners and researchers who need an accessible introduction to nonparametric and semiparametric econometrics. The practical approach provides an overview of the main techniques without including too much focus on mathematical formulas. It also serves as an accompanying textbook for a basic course, typically at undergraduate or graduate level.

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Nonparametric Econometrics Theory Q. Li, 2007-07-01. *Three Essays on Two-stage Estimation in Semiparametric and Nonparametric Econometrics* Hyungtaik Ahn, 1991. [The Oxford Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics](#)

Jeffrey Racine, Liangjun Su, Aman Ullah, 2014-04. This volume, edited by Jeffrey Racine, Liangjun Su and Aman Ullah, contains the latest research on nonparametric and semiparametric econometrics and statistics. Chapters by leading international econometricians and statisticians highlight the interface between econometrics and statistical methods for nonparametric and semiparametric procedures. [Nonparametric Econometrics for Nonstationary and Chaotic Data](#)

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