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Partially Linear Models



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Partially Linear Models

Ernest Eugene Nemes



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 $Y_i = X_i^T \beta_0 + g_0(Z_i) + \varepsilon_i$ 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 $\mathbb{E} X_{ij} | Z_i$ 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 Topics in Partially Linear Models** Hua Liang, 2001 *Partially Linear Models with Unit Roots* Ted Juhl, Zhijie Xiao, Yale University. Cowles Foundation for Research in Economics, 2002 *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. *Estimation in Partially Linear Models with Correlated Observations and Change-point Models* Liangdong Fan, 2018 *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 Semiparametric Inference in a Partial Linear Model Pengliang Zhao, 1992 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

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

Semiparametric and Nonparametric Methods in Econometrics Joel L. Horowitz, 2010-07-10 Standard methods for estimating empirical models in economics and many other fields rely on strong assumptions about functional

forms and the distributions of unobserved random variables. Often it is assumed that functions of interest are linear or that unobserved random variables are normally distributed. Such assumptions simplify estimation and statistical inference but are rarely justified by economic theory or other a priori considerations. Inference based on convenient but incorrect assumptions about functional forms and distributions can be highly misleading. Nonparametric and semiparametric statistical methods provide a way to reduce the strength of the assumptions required for estimation and inference, thereby reducing the opportunities for obtaining misleading results. These methods are applicable to a wide variety of estimation problems in empirical economics and other fields and they are being used in applied research with increasing frequency. The literature on nonparametric and semiparametric estimation is large and highly technical. This book presents the main ideas underlying a variety of nonparametric and semiparametric methods. It is accessible to graduate students and applied researchers who are familiar with econometric and statistical theory at the level taught in graduate level courses in leading universities. The book emphasizes ideas instead of technical details and provides as intuitive an exposition as possible. Empirical examples illustrate the methods that are presented. This book updates and greatly expands the author's previous book on semiparametric methods in econometrics. Nearly half of the material is new.

New Developments in Varying-coefficient Partially Linear Models Dao Huang, 2004 *Local Polynomial Modelling and Its Applications* Jianqing Fan, 2018-05-02 Data analytic approaches to regression problems arising from many scientific disciplines are described in this book. The aim of these nonparametric methods is to relax assumptions on the form of a regression function and to let data search for a suitable function that describes the data well. The use of these nonparametric functions with parametric techniques can yield very powerful data analysis tools. Local polynomial modeling and its applications provides an up to date picture on state of the art nonparametric regression techniques. The emphasis of the book is on methodologies rather than on theory with a particular focus on applications of nonparametric techniques to various statistical problems. High dimensional data analytic tools are presented and the book includes a variety of examples. This will be a valuable reference for research and applied statisticians and will serve as a textbook for graduate students and others interested in nonparametric regression.

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.

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 *Maximum Penalized Likelihood Estimation* Paul P.

Eggermont, Vincent N. LaRiccia, 2009-06-02 This is the second volume of a text on the theory and practice of maximum penalized likelihood estimation. It is intended for graduate students in statistics, operations research and applied mathematics as well as researchers and practitioners in the field. The present volume was supposed to have a short chapter on nonparametric regression but was intended to deal mainly with inverse problems. However the chapter on nonparametric regression kept growing to the point where it is now the only topic covered. Perhaps there will be a Volume III. It might even deal with inverse problems. But for now we are happy to have finished Volume II. The emphasis in this volume is on smoothing splines of arbitrary order but other estimators, kernels, local and global polynomials pass review as well. We study smoothing splines and local polynomials in the context of reproducing kernel Hilbert spaces. The connection between smoothing splines and reproducing kernels is of course well known. The new twist is that letting the inner product depend on the smoothing parameter opens up new possibilities. It leads to asymptotically equivalent reproducing kernel estimators without qualifications and thence via uniform error bounds for kernel estimators to uniform error bounds for smoothing splines and via strong approximations to confidence bands for the unknown regression function. It came as somewhat of a surprise that reproducing kernel Hilbert space ideas also proved useful in the study of local polynomial estimators.

Related Topics in Partially Linear Models Hua Liang, 2008 *Instrumental Regression in Partially Linear Models* Jean-Pierre Florens, Jan Johannes, Sébastien Van Belleghem, 2006

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