PARTIALLY LINEAR MODELS

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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 **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 *High Dimensional Inference in Partially Linear Models* Ying Zhu,2017 We propose two semiparametric versions of the debiased Lasso procedure for the model $Y_i X_i beta_0 g_0 Z_i varepsilon_i$ where the parameter vector of interest $beta_0$ 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 $beta_0$ Our method also works when the vector of covariates Z_i is high dimensional provided that the function classes $mathbb E X_{ij} vert Z_i$ s and $mathbb E Y_i vert Z_i$ 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 *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 **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 **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 *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 *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 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 **New**

Developments in Varying-coefficient Partially Linear Models Dao Huang,2004   **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   Nonparametric Regression and Spline Smoothing, Second Edition Randall L. Eubank,1999-02-09 Provides a unified account of the most popular approaches to nonparametric regression smoothing This edition contains discussions of boundary corrections for trigonometric series estimators detailed asymptotics for polynomial regression testing goodness of fit estimation in partially linear models practical aspects problems and methods for confidence intervals and bands local polynomial regression and form and asymptotic properties of linear smoothing splines   **Extension of the PARTAN-SD Program to Partially Linear Models** Ernest Eugene Nemes,1973   Related Topics in Partially Linear Models Hua Liang,2008   Bayesian Inference in Dynamic Econometric Models Luc Bauwens,Michel Lubrano,Jean-François Richard,2000-01-06 This book contains an up to date coverage of the last twenty years advances in Bayesian inference in econometrics with an emphasis on dynamic models It shows how to treat Bayesian inference in non linear models by integrating the useful developments of numerical integration techniques based on simulations such as Markov Chain Monte Carlo methods and the long available analytical results of Bayesian inference for linear regression models It thus covers a broad range of rather recent models for economic time series such as non linear models autoregressive conditional heteroskedastic regressions and cointegrated vector autoregressive models It contains also an extensive chapter on unit root inference from the Bayesian viewpoint Several examples illustrate the methods

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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

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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