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Nonparametric and Semiparametric Models

An Introduction

June 9, 2004

Wolfgang Härdle
Marlene Müller
Stefan Sperlich
Axel Werwatz

Nonparametric And Semiparametric Models

Wolfgang Härdle



Nonparametric And Semiparametric Models:

Nonparametric and Semiparametric Models Wolfgang Härdle, 2004-03-22 The statistical and mathematical principles of smoothing with a focus on applicable techniques are presented in this book It naturally splits into two parts The first part is intended for undergraduate students majoring in mathematics statistics econometrics or biometrics whereas the second part is intended to be used by master and PhD students or researchers The material is easy to accomplish since the e book character of the text gives a maximum of flexibility in learning and teaching intensity *Nonparametric and Semiparametric Models*

Models Wolfgang Karl Härdle, Marlene Müller, Stefan Sperlich, Axel Werwatz, 2012-08-27 The statistical and mathematical principles of smoothing with a focus on applicable techniques are presented in this book It naturally splits into two parts The first part is intended for undergraduate students majoring in mathematics statistics econometrics or biometrics whereas the second part is intended to be used by master and PhD students or researchers The material is easy to accomplish since the e book character of the text gives a maximum of flexibility in learning and teaching intensity *Nonparametric and Semiparametric Models*, 2012-08-29

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 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

Nonlinear Time Series Jiti Gao, 2007-03-22 Useful in the theoretical and empirical analysis of nonlinear time series data semiparametric methods have received extensive attention in the economics and statistics communities over the past twenty years Recent studies show that semiparametric methods and models may be applied to solve dimensionality reduction problems arising from using fully *Robust Nonparametric and Semiparametric Modeling* Bo Kai, 2009 In this dissertation several new statistical procedures in nonparametric and semiparametric models are proposed The concerns of the research are efficiency robustness and sparsity In Chapter 3 we propose complete composite quantile regression CQR procedures for estimating both the regression function and its derivatives in fully nonparametric regression models by using local smoothing techniques The CQR estimator was recently proposed by Zou and Yuan 2008 for estimating the regression coefficients in the classical linear regression model The asymptotic theory of the proposed estimator was established We show that compared with the classical local linear least squares estimator the new method can significantly improve the estimation efficiency of the local linear least squares estimator for commonly used non normal error distributions and at the same time the loss in efficiency is at most 8.01% in the worst case scenario In Chapter 4 we further consider semiparametric models The

complexity of semiparametric models poses new challenges to parametric inferences and model selection that frequently arise from real applications We propose new robust inference procedures for the semiparametric varying coefficient partially linear model We first study a quantile regression estimate for the nonparametric varying coefficient functions and the parametric regression coefficients To improve efficiency we further develop a composite quantile regression procedure for both parametric and nonparametric components To achieve sparsity we develop a variable selection procedure for this model to select significant variables We study the sampling properties of the resulting quantile regression estimate and composite quantile regression estimate With proper choices of penalty functions and regularization parameters we show the proposed variable selection procedure possesses the oracle property in the terminology of Fan and Li 2001 In Chapter 5 we propose a novel estimation procedure for varying coefficient models based on local ranks By allowing the regression coefficients to change with certain covariates the class of varying coefficient models offers a flexible semiparametric approach to modeling nonlinearity and interactions between covariates Varying coefficient models are useful nonparametric regression models and have been well studied in the literature However the performance of existing procedures can be adversely influenced by outliers The new procedure provides a highly efficient and robust alternative to the local linear least squares method and can be conveniently implemented using existing R software packages We study the sample properties of the proposed procedure and establish the asymptotic normality of the resulting estimate We also derive the asymptotic relative efficiency of the proposed local rank estimate to the local linear estimate for the varying coefficient model The gain of the local rank regression estimate over the local linear regression estimate can be substantial We further develop nonparametric inferences for the rank based method Monte Carlo simulations are conducted to assess the finite sample performance of the proposed estimation procedure The simulation results are promising and consistent with our theoretical findings All the proposed procedures are supported by intensive finite sample simulation studies and most are illustrated with real data examples

Nonparametric Econometrics Qi Li, Jeffrey Scott Racine, 2023-07-18 A comprehensive up to date textbook on nonparametric methods for students and researchers Until now students and researchers in nonparametric and semiparametric statistics and econometrics have had to turn to the latest journal articles to keep pace with these emerging methods of economic analysis Nonparametric Econometrics fills a major gap by gathering together the most up to date theory and techniques and presenting them in a remarkably straightforward and accessible format The empirical tests data and exercises included in this textbook help make it the ideal introduction for graduate students and an indispensable resource for researchers Nonparametric and semiparametric methods have attracted a great deal of attention from statisticians in recent decades While the majority of existing books on the subject operate from the presumption that the underlying data is strictly continuous in nature more often than not social scientists deal with categorical data nominal and ordinal in applied settings The conventional nonparametric approach to dealing with the presence of discrete variables is

acknowledged to be unsatisfactory This book is tailored to the needs of applied econometricians and social scientists Qi Li and Jeffrey Racine emphasize nonparametric techniques suited to the rich array of data types continuous nominal and ordinal within one coherent framework They also emphasize the properties of nonparametric estimators in the presence of potentially irrelevant variables Nonparametric Econometrics covers all the material necessary to understand and apply nonparametric methods for real world problems *Developing Econometrics* Hengqing Tong,T. Krishna Kumar,Yangxin Huang,2011-11-28 Statistical Theories and Methods with Applications to Economics and Business highlights recent advances in statistical theory and methods that benefit econometric practice It deals with exploratory data analysis a prerequisite to statistical modelling and part of data mining It provides recently developed computational tools useful for data mining analysing the reasons to do data mining and the best techniques to use in a given situation Provides a detailed description of computer algorithms Provides recently developed computational tools useful for data mining Highlights recent advances in statistical theory and methods that benefit econometric practice Features examples with real life data Accompanying software featuring DASC Data Analysis and Statistical Computing Essential reading for practitioners in any area of econometrics business analysts involved in economics and management and Graduate students and researchers in economics and statistics *Essays on Nonparametric and Semiparametric Models and Continuous Time Models* Yun Wang,2012

The Routledge Handbook of Agricultural Economics Gail Cramer,Krishna Paudel,Andrew Schmitz,2018-07-17 This Handbook offers an up to date collection of research on agricultural economics Drawing together scholarship from experts at the top of their profession and from around the world this collection provides new insights into the area of agricultural economics The Routledge Handbook of Agricultural Economics explores a broad variety of topics including welfare economics econometrics agribusiness and consumer economics This wide range reflects the way in which agricultural economics encompasses a large sector of any economy and the chapters present both an introduction to the subjects as well as the methodology statistical background and operations research techniques needed to solve practical economic problems In addition food economics is given a special focus in the Handbook due to the recent emphasis on health and feeding the world population a quality diet Furthermore through examining these diverse topics the authors seek to provide some indication of the direction of research in these areas and where future research endeavors may be productive Acting as a comprehensive up to date and definitive work of reference this Handbook will be of use to researchers faculty and graduate students looking to deepen their understanding of agricultural economics agribusiness and applied economics and the interrelationship of those areas **Handbook of Econometrics** James J. Heckman,Edward Leamer,2009-01-13

Nonparametric Bayesian Inference Jean-Pierre Florens,Michel Mouchart,2024-10-21 This book is a compilation of unpublished papers written by Jean Marie Rolin with several co authors on nonparametric bayesian estimation Jean Marie was professor of statistics at University of Louvain and died on November 5th 2018 He made important contributions in

mathematical statistics with applications to different fields like econometrics or biometrics These papers cover a variety of topics including The Mathematical structure of the Bayesian model and the main concepts sufficiency ancillarity invariance Representation of the Dirichlet processes and of the associated Polya urn model and applications to nonparametric bayesian analysis Contributions to duration models and to their non parametric bayesian treatment *Nonparametric Regression and Generalized Linear Models* P.J. Green,Bernard. W. Silverman,1993-05-01 In recent years there has been a great deal of interest and activity in the general area of nonparametric smoothing in statistics This monograph concentrates on the roughness penalty method and shows how this technique provides a unifying approach to a wide range of smoothing problems The method allows parametric assumptions to be realized in regression problems in those approached by generalized linear modelling and in many other contexts The emphasis throughout is methodological rather than theoretical and it concentrates on statistical and computation issues Real data examples are used to illustrate the various methods and to compare them with standard parametric approaches Some publicly available software is also discussed The mathematical treatment is self contained and depends mainly on simple linear algebra and calculus This monograph will be useful both as a reference work for research and applied statisticians and as a text for graduate students and other encountering the material for the first time *Nonparametric Econometrics* Qi Li,Jeffrey Scott Racine,2011-10-09 A comprehensive up to date textbook on nonparametric methods for students and researchers Until now students and researchers in nonparametric and semiparametric statistics and econometrics have had to turn to the latest journal articles to keep pace with these emerging methods of economic analysis Nonparametric Econometrics fills a major gap by gathering together the most up to date theory and techniques and presenting them in a remarkably straightforward and accessible format The empirical tests data and exercises included in this textbook help make it the ideal introduction for graduate students and an indispensable resource for researchers Nonparametric and semiparametric methods have attracted a great deal of attention from statisticians in recent decades While the majority of existing books on the subject operate from the presumption that the underlying data is strictly continuous in nature more often than not social scientists deal with categorical data nominal and ordinal in applied settings The conventional nonparametric approach to dealing with the presence of discrete variables is acknowledged to be unsatisfactory This book is tailored to the needs of applied econometricians and social scientists Qi Li and Jeffrey Racine emphasize nonparametric techniques suited to the rich array of data types continuous nominal and ordinal within one coherent framework They also emphasize the properties of nonparametric estimators in the presence of potentially irrelevant variables Nonparametric Econometrics covers all the material necessary to understand and apply nonparametric methods for real world problems Modern Series Methods in Econometrics and Statistics Chaohua Dong,Jiti Gao,2025-04-22 This book introduces modern series methods with a focus on applications in econometrics and statistics It explores how new orthogonal series techniques can address challenges in model building and estimation

particularly for variables with unbounded support nonparametric nonstationary data and high dimensional models By extending traditional series methods which are typically limited to variables with bounded supports this book provides tools to tackle emerging problems in econometrics and statistics effectively The book is organized into the following key parts Part one provides the mathematical foundation for modern series methods offering the theoretical background needed for their application Part two introduces fundamental econometric concepts including conditional expectations and regression models within the context of modern series techniques The last part part four examines advanced topics such as the connections between series methods and generalized functions and compares series methods with kernel methods highlighting their respective strengths and use cases With a balanced mix of theory and practical insights this book is ideal for researchers practitioners and students looking to deepen their understanding of series methods and their applications in econometrics statistics and related fields Econometric Foundations Pack with CD-ROM Ron Mittelhammer (Prof.), George G.

Judge, Douglas J. Miller, 2000-07-28 The text and accompanying CD ROM develop step by step a modern approach to econometric problems They are aimed at talented upper level undergraduates graduate students and professionals wishing to acquaint themselves with the principles and procedures for information processing and recovery from samples of economic data The text fully provides an operational understanding of a rich set of estimation and inference tools including traditional likelihood based and non traditional non likelihood based procedures that can be used in conjunction with the computer to address economic problems Advances in Economics and Econometrics Econometric Society. World Congress, 2003-01-20

Sample Text *Applied Econometric Analysis Using Cross Section and Panel Data* Deep Mukherjee, 2024-01-03 This book is a collection of 20 chapters on chosen topics from cross section and panel data econometrics It explores both theoretical and practical aspects of selected cutting edge techniques which are gaining popularity among applied econometricians while following the motto of keeping things simple Each chapter gives a basic introduction to one such method directs readers to supplementary references and shows an application The book takes into account that A The field of econometrics is evolving very fast and leading textbooks are trying to cover some of the recent developments in revised editions This book offers basic introduction to state of the art techniques and recent advances in econometric models with detailed applications from various developing and developed countries B An applied researcher or practitioner may prefer reference books with a simple introduction to an advanced econometric method or model with no theorems but with a longer discussion on empirical application Thus an applied econometrics textbook covering these cutting edge methods is highly warranted a void this book attempts to fill The book does not aim at providing a comprehensive coverage of econometric methods The 20 chapters in this book represent only a sample of the important topics in modern econometrics with special focus on econometrics of cross section and panel data while also recognizing that it is not possible to accommodate all types of models and methods even in these two categories The book is unique as authors have also provided the theoretical background if any and brief literature

review behind the empirical applications It is a must have resource for students and practitioners of modern econometrics

Mixed Effects Models for Complex Data Lang Wu, 2009-11-11 Although standard mixed effects models are useful in a range of studies other approaches must often be used in correlation with them when studying complex or incomplete data *Mixed Effects Models for Complex Data* discusses commonly used mixed effects models and presents appropriate approaches to address dropouts missing data measurement errors

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