

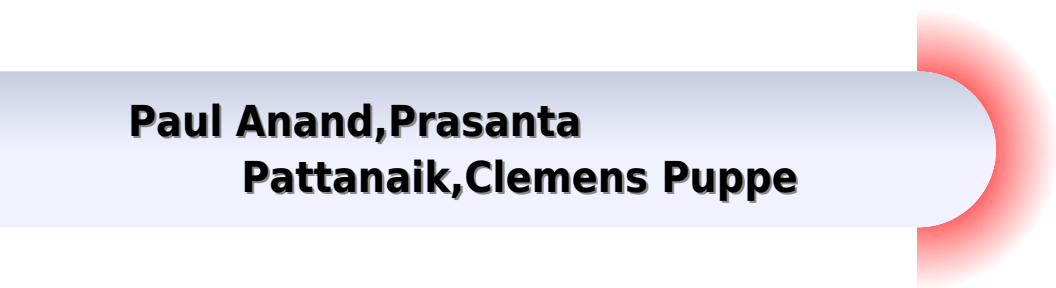
APPLYING KERNEL AND
NONPARAMETRIC ESTIMATION
TO ECONOMIC TOPICS

Edited by THOMAS B. FOMBY
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ADVANCES IN ECONOMETRICS

Applying Kernel And Nonparametric Estimation To Economic Topics

**Paul Anand, Prasanta
Pattanaik, Clemens Puppe**



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Nonparametric estimation and inference is becoming increasingly popular in economics because of the advent of extensive computing power and the development of efficient computer algorithms. Papers in this volume present techniques that permit inference that is robust to deviations from conventional parametric assumptions. The volume is divided into two sections. The first section contains papers concerned with methodology while the second section contains papers that emphasize the application of nonparametric techniques to practical problems.

Handbook of Computational Econometrics David A. Belsley, Erricos Kontoghiorghes, 2009-08-18. *Handbook of Computational Econometrics* examines the state of the art of computational econometrics and provides exemplary studies dealing with computational issues arising from a wide spectrum of econometric fields including such topics as bootstrapping the evaluation of econometric software and algorithms for control optimization and estimation. Each topic is fully introduced before proceeding to a more in depth examination of the relevant methodologies and valuable illustrations. This book provides self contained treatments of issues in computational econometrics with illustrations and invaluable bibliographies. Brings together contributions from leading researchers. Develops the techniques needed to carry out computational econometrics. Features network studies, non parametric estimation, optimization techniques, Bayesian estimation and inference, testing methods, time series analysis, linear and nonlinear methods, VAR analysis, bootstrapping, developments, signal extraction, software, history and evaluation. This book will appeal to econometricians, financial statisticians, econometric researchers and students of econometrics at both graduate and advanced undergraduate levels.

Nonparametric Econometric Methods Qi Li, Jeffrey Scott Racine, 2009-12-04. Contains a selection of papers presented initially at the 7th Annual Advances in Econometrics Conference held on the LSU campus in Baton Rouge, Louisiana during November 14-16, 2008. This work is suitable for those who wish to familiarize themselves with nonparametric methodology.

Essays in Honor of Cheng Hsiao Dek Terrell, Tong Li, M. Hashem Pesaran, 2020-04-15. Including contributions spanning a variety of theoretical and applied topics in econometrics, this volume of *Advances in Econometrics* is published in honour of Cheng Hsiao.

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