

APPLYING KERNEL AND
NONPARAMETRIC ESTIMATION
TO ECONOMIC TOPICS

Edited by THOMAS B. FOMBY
R. CARTER HILL

ADVANCES IN ECONOMETRICS

Applying Kernel And Nonparametric Estimation To Economic Topics

**Dek Terrell, Tong Li, M. Hashem
Pesaran**



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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.

IMF Staff Papers, Volume 50, No. 2 Mr. Robert P. Flood, 2003-07-11. This paper examines sources of economic growth in East Asia. The conventional growth accounting approach to estimating the sources of economic growth requires unrealistically strong assumptions about either competitiveness of factor markets or the form of the underlying aggregate production function. The paper outlines a new approach utilizing nonparametric derivative estimation techniques that does not require imposing these restrictive assumptions. The results for East Asian countries show that output elasticities of capital and labor tend to be different from the income shares of these factors. The paper also explores the compensating potential of private intergenerational transfers.

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

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