

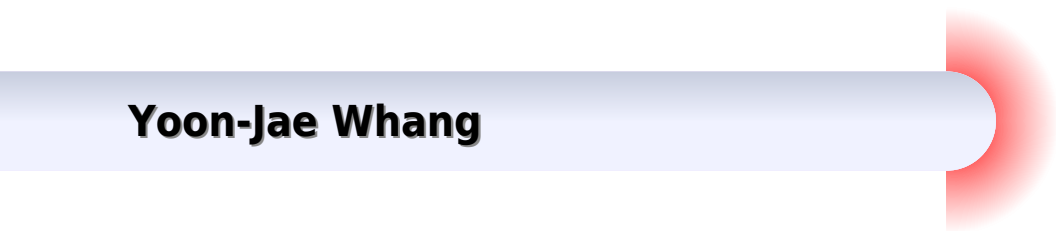
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Nonparametric Econometrics

Adrian Pagan and Aman Ullah

Nonparametric Econometrics Themes In Modern Econometrics

Yoon-Jae Whang



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Nonparametric Econometrics Adrian Pagan, Aman Ullah, 1999-06-28 Covering the vast literature on the nonparametric and semiparametric statistics and econometrics that has evolved over the last five decades this book will be useful for first year graduate courses in econometrics

Introduction to Bayesian Econometrics Edward Greenberg, 2013 This textbook explains the basic ideas of subjective probability and shows how subjective probabilities must obey the usual rules of probability to ensure coherency It defines the likelihood function prior distributions and posterior distributions It explains how posterior distributions are the basis for inference and explores their basic properties Various methods of specifying prior distributions are considered with special emphasis on subject matter considerations and exchangeability The regression model is examined to show how analytical methods may fail in the derivation of marginal posterior distributions The remainder of the book is concerned with applications of the theory to important models that are used in economics political science biostatistics and other applied fields New to the second edition is a chapter on semiparametric regression and new sections on the ordinal probit item response factor analysis ARCH GARCH and stochastic volatility models The new edition also emphasizes the R programming language

Introduction to the Mathematical and Statistical Foundations of Econometrics Herman J. Bierens, 2004-12-20 This book is intended for use in a rigorous introductory PhD level course in econometrics

The Econometric Analysis of Seasonal Time Series Eric Ghysels, Denise R. Osborn, 2001-06-18 Eric Ghysels and Denise R Osborn provide a thorough and timely review of the recent developments in the econometric analysis of seasonal economic time series summarizing a decade of theoretical advances in the area The authors discuss the asymptotic distribution theory for linear nonstationary seasonal stochastic processes They also cover the latest contributions to the theory and practice of seasonal adjustment together with its implications for estimation and hypothesis testing Moreover a comprehensive analysis of periodic models is provided including stationary and nonstationary cases The book concludes with a discussion of some nonlinear seasonal and periodic models The treatment is designed for an audience of researchers and advanced graduate students

Econometric Modeling and Inference Jean-Pierre Florens, Velayoudom Marimoutou, Anne Peguin-Feissolle, 2007-07-02 Presents the main statistical tools of econometrics focusing specifically on modern econometric methodology The authors unify the approach by using a small number of estimation techniques mainly generalized method of moments GMM estimation and kernel smoothing The choice of GMM is explained by its relevance in structural econometrics and its preeminent position in econometrics overall Split into four parts Part I explains general methods Part II studies statistical models that are best suited for microeconomic data Part III deals with dynamic models that are designed for macroeconomic and financial applications In Part IV the authors synthesize a set of problems that are specific to statistical methods in structural econometrics namely identification and over identification simultaneity and unobservability Many theoretical examples illustrate the discussion and can be treated as application exercises Nobel Laureate James A Heckman

offers a foreword to the work *Econometrics of Qualitative Dependent Variables* Christian Gourieroux,1991 This textbook introduces students progressively to various aspects of qualitative models and assumes a knowledge of basic principles of statistics and econometrics Inferring qualitative characteristics of data on socioeconomic class education employment status and the like given their discrete nature requires an entirely different set of tools from those applied to purely quantitative data Written in accessible language and offering cogent examples students are given valuable means to gauge real world economic phenomena After the introduction early chapters present models with endogenous qualitative variables examining dichotomous models model specification estimation methods descriptive usage and qualitative panel data Professor Gourieroux also looks at Tobit models in which the exogenous variable is sometimes qualitative and sometimes quantitative and changing regime models in which the dependent variable is qualitative but expressed in quantitative terms The final two chapters describe models which explain variables assumed by discrete or continuous positive variables *Applied Time Series Econometrics* Helmut Lütkepohl,Markus Krätzig,2004-08-02 Time series econometrics is a rapidly evolving field Particularly the cointegration revolution has had a substantial impact on applied analysis Hence no textbook has managed to cover the full range of methods in current use and explain how to proceed in applied domains This gap in the literature motivates the present volume The methods are sketched out reminding the reader of the ideas underlying them and giving sufficient background for empirical work The treatment can also be used as a textbook for a course on applied time series econometrics Topics include unit root and cointegration analysis structural vector autoregressions conditional heteroskedasticity and nonlinear and nonparametric time series models Crucial to empirical work is the software that is available for analysis New methodology is typically only gradually incorporated into existing software packages Therefore a flexible Java interface has been created allowing readers to replicate the applications and conduct their own analyses

Methods for Estimation and Inference in Modern Econometrics Stanislav Anatolyev,Nikolay Gospodinov,2011-06-07 This book covers important topics in econometrics It discusses methods for efficient estimation in models defined by unconditional and conditional moment restrictions inference in misspecified models generalized empirical likelihood estimators and alternative asymptotic approximations The first chapter provides a general overview of established nonparametric and parametric approaches to estimation and conventional frameworks for statistical inference The next several chapters focus on the estimation of models based on moment restrictions implied by economic theory The final chapters cover nonconventional asymptotic tools that lead to improved finite sample inference **Econometric Analysis of Stochastic Dominance** Yoon-Jae Whang,2019-01-31 Provides a comprehensive analysis of stochastic dominance through coverage of concepts methods of estimation inferential tools and applications **Econometric Modelling with Time Series** Vance Martin,Stan Hurn,David Harris,2013 Maximum likelihood estimation is a general method for estimating the parameters of econometric models from observed data The principle of maximum likelihood plays a central role in the

exposition of this book since a number of estimators used in econometrics can be derived within this framework Examples include ordinary least squares generalized least squares and full information maximum likelihood In deriving the maximum likelihood estimator a key concept is the joint probability density function pdf of the observed random variables y_t Maximum likelihood estimation requires that the following conditions are satisfied 1 The form of the joint pdf of y_t is known 2 The specification of the moments of the joint pdf are known 3 The joint pdf can be evaluated for all values of the parameters 9 Parts ONE and TWO of this book deal with models in which all these conditions are satisfied Part THREE investigates models in which these conditions are not satisfied and considers four important cases First if the distribution of y_t is misspecified resulting in both conditions 1 and 2 being violated estimation is by quasi maximum likelihood Chapter 9 Second if condition 1 is not satisfied a generalized method of moments estimator Chapter 10 is required Third if condition 2 is not satisfied estimation relies on nonparametric methods Chapter 11 Fourth if condition 3 is violated simulation based estimation methods are used Chapter 12 1 2 Motivating Examples To highlight the role of probability distributions in maximum likelihood estimation this section emphasizes the link between observed sample data and 4 The Maximum Likelihood Principle the probability distribution from which they are drawn Provided by publisher

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