

Practical Econometrics

an introduction to

Non-Parametric Econometrics

Ibrahim Ahamada
Emmanuel Flachaire

**Non Parametric Econometrics Practical Econometrics By
Ahamada Ibrahim Flachaire Emmanuel 2011 03 01
Hardcover**

Ibrahim Ahamada, Emmanuel Flachaire

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Non-Parametric Econometrics Ibrahim Ahamada,Emmanuel Flachaire,2010-12-23 This book allows those with a basic knowledge of econometrics to learn the main nonparametric and semiparametric techniques used in econometric modelling and how to apply them correctly It looks at kernel density estimation kernel regression splines wavelets and mixture models and provides useful empirical examples throughout Using empirical application several economic topics are addressed including income distribution wage equation economic convergence the Phillipscurve interest rate dynamics returns volatility and housing prices A helpful appendix also explains how to implement the methods using R This useful book will appeal to practitioners and researchers who need an accessible introduction to nonparametric and semiparametric econometrics The practical approach provides an overview of the main techniques without including too much focus on mathematical formulas It also serves as an accompanying textbook for a basic course typically at undergraduate or graduate level

Econométrie non-paramétrique Ibrahim Ahamada,Emmanuel Flachaire,2008 Les méthodes d'estimation non paramétrique et semi paramétrique ont suscité beaucoup d'intérêt ces dernières années En économétrie elles permettent une plus grande flexibilité dans le choix des modèles de régression Opposées dans un premier temps l'économétrie classique ces techniques se sont finalement avérées lui être fortement complémentaires pouvant légitimer le choix d'un modèle paramétrique Cet ouvrage présente une introduction accessible ces méthodes noyau polynômes locaux splines ondelettes modèles de mélange Comme un ouvrage pédagogique illustré de plusieurs applications l'accent est mis sur la compréhension des méthodes les intuitions sous-jacentes et la mise en œuvre en pratique Il s'adresse aux étudiants en sciences économiques et en gestion aux élèves des écoles d'ingénieurs et de commerce ainsi qu'aux professionnels et praticiens de l'économétrie

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