

Springer Series in Statistics

**Wolfgang Härdle
Marlene Müller
Stefan Sperlich
Axel Werwatz**

**Nonparametric
and Semiparametric
Models**



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Colin O. Wu,Xin Tian



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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 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 **Nonparametric Econometrics** Jeffrey Scott Racine, 2008 Nonparametric Econometrics is a primer for those who wish to familiarize themselves with nonparametric econometrics While the underlying theory for many of these methods can be daunting for practitioners this monograph presents a range of nonparametric methods that can be deployed in a fairly straightforward manner Nonparametric methods are statistical techniques that do not require a researcher to specify functional forms for objects being estimated The methods surveyed are known as kernel methods which are becoming increasingly popular for applied data analysis The appeal of nonparametric methods stems from the fact that they relax the parametric assumptions imposed on the data generating process and let the data determine an appropriate model Nonparametric Econometrics focuses on a set of touchstone topics while making liberal use of examples for illustrative purposes The author provides settings in which the user may wish to model a dataset comprised of continuous discrete or categorical data nominal or ordinal or any combination thereof Recent developments are considered including some where the variables involved may in fact be irrelevant which alters the behavior of the estimators and optimal bandwidths in a manner that deviates substantially from conventional approaches **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

High-Dimensional Statistics Martin J. Wainwright, 2019-02-21 Recent years have witnessed an explosion in the volume and variety of data collected in all scientific disciplines and industrial settings Such massive data sets present a number of challenges to researchers in statistics and machine learning This book provides a self contained introduction to the area of high dimensional statistics aimed at the first year graduate level It includes chapters that are focused on core methodology and theory including tail bounds concentration inequalities uniform laws and empirical process and random matrices as well as chapters devoted to in depth exploration of particular model classes including sparse linear models matrix models with rank constraints graphical models and various types of non parametric models With hundreds of worked examples and exercises this text is intended both for courses and for self study by graduate students and researchers in statistics machine learning and related fields who must understand apply and adapt modern statistical methods suited to large scale data

Contributions in infinite-dimensional statistics and related topics Enea G. Bongiorno, Ernesto Salinelli, Aldo Goia, Philippe Vieu, 2014-05-21 The interest towards Functional and Operatorial Statistics and more in general towards infinite dimensional statistics has dramatically increased in the statistical community and in many other applied scientific areas where people faces functional data This volume collects the works selected and presented at the Third Edition of the International Workshop on Functional and Operatorial Statistics held in Stresa Italy from the 19th to the 21st of June 2014 IWFOS 2014 The meeting represents an opportunity of bringing together leading researchers active on these topics both for what concerns theoretical aspects and a wide range of applications in various fields To promote collaborations with other important strictly related areas of infinite dimensional Statistics such as High Dimensional Statistics and Model Selection Procedures this book hosts works in the latter research subjects too

Statistics by Simulation Carsten F. Dormann, Aaron M. Ellison, 2025-06-03 An accessible guide to understanding statistics using simulations with examples from a range of scientific disciplines Real world challenges such as small sample sizes skewed distributions of data biased sampling designs and more predictors than data points are pushing the limits of classical statistical analysis This textbook provides a new tool for the statistical toolkit data simulations It shows that using simulation and data generating models is an excellent way to validate statistical reasoning and to augment study design and statistical analysis with planning and visualization Although data simulations are not new to professional statisticians Statistics by Simulation makes the approach accessible to a broader audience with examples from many fields It introduces the reasoning behind data simulation and then shows how to apply it in planning experiments or observational studies

developing analytical workflows deploying model diagnostics and developing new indices and statistical methods Covers all steps of statistical practice from planning projects to post hoc analysis and model checking Provides examples from disciplines including sociology psychology ecology economics physics and medicine Includes R code for all examples with data and code freely available online Offers bullet point outlines and summaries of each chapter Minimizes the use of jargon and requires only basic statistical background and skills

Nonparametric Models for Longitudinal Data Colin O.

Wu,Xin Tian,2018-05-23 Nonparametric Models for Longitudinal Data with Implementations in R presents a comprehensive summary of major advances in nonparametric models and smoothing methods with longitudinal data It covers methods theories and applications that are particularly useful for biomedical studies in the era of big data and precision medicine It also provides flexible tools to describe the temporal trends covariate effects and correlation structures of repeated measurements in longitudinal data This book is intended for graduate students in statistics data scientists and statisticians in biomedical sciences and public health As experts in this area the authors present extensive materials that are balanced between theoretical and practical topics The statistical applications in real life examples lead into meaningful interpretations and inferences Features Provides an overview of parametric and semiparametric methods Shows smoothing methods for unstructured nonparametric models Covers structured nonparametric models with time varying coefficients Discusses nonparametric shared parameter and mixed effects models Presents nonparametric models for conditional distributions and functionals Illustrates implementations using R software packages Includes datasets and code in the authors website Contains asymptotic results and theoretical derivations

Construction and Application of Property Price Indices

Anthony Owusu-Ansah,2018-07-11 The importance of house prices to households real estate developers banks and policy makers cannot be overemphasised House price changes affect consumer spending and business investment patterns which in turn affect the wider macro economy and the entire business cycle Measuring and understanding house prices is therefore essential to a functioning economy but researchers continue to disagree on the best methodological approach for constructing real estate indices This book argues the need for more accurate house price indices outlines the various methods used to construct indices and discusses the existing house price indices around the globe It shows how the raw data of property transactions can be prepared for the purpose of constructing indices discusses various applications of property price indices and empirically demonstrates how the index numbers can be used to model the supply of new houses and to estimate the price elasticity of supply Essential reading for economists real estate professionals and researchers and policy makers

Bayesian Models for Categorical Data Peter Congdon,2005-12-13 The use of Bayesian methods for the analysis of data has grown substantially in areas as diverse as applied statistics psychology economics and medical science Bayesian Methods for Categorical Data sets out to demystify modern Bayesian methods making them accessible to students and researchers alike Emphasizing the use of statistical computing and applied data analysis this book provides a comprehensive

introduction to Bayesian methods of categorical outcomes Reviews recent Bayesian methodology for categorical outcomes binary count and multinomial data Considers missing data models techniques and non standard models ZIP and negative binomial Evaluates time series and spatio temporal models for discrete data Features discussion of univariate and multivariate techniques Provides a set of downloadable worked examples with documented WinBUGS code available from an ftp site The author s previous 2 bestselling titles provided a comprehensive introduction to the theory and application of Bayesian models Bayesian Models for Categorical Data continues to build upon this foundation by developing their application to categorical or discrete data one of the most common types of data available The author s clear and logical approach makes the book accessible to a wide range of students and practitioners including those dealing with categorical data in medicine sociology psychology and epidemiology

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