

Practical Econometrics

an introduction to

Non-Parametric Econometrics

Ibrahim Ahamada
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Non Parametric Econometrics Practical Econometrics By Ibrahim Ahamada Emmanuel Flachaire

Adrian Pagan, Aman Ullah



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Econometric Methods for Labour Economics Stephen Bazen, 2011-09-01 This book provides an accessible presentation of the standard statistical techniques used by labour economists. It emphasises both the input and the output of empirical analysis and covers five major topics concerning econometric methods used in labour economics: regression and related methods, choice modelling, selectivity issues, duration analysis, and policy evaluation techniques. Each of these is presented in terms of model specification, possible estimation problems, diagnostic checking, and interpretation of the output. It aims to provide guidance to practitioners on how to use the techniques and how to make sense of the results that are produced. It covers methods that are considered to be standard tools in labour economics but which are often given only a brief and highly technical treatment in econometrics textbooks. It will be a useful reference for postgraduates and advanced undergraduates, researchers embarking on empirical labour market analysis, and for more experienced economists wishing to apply these techniques for the first time.

Practical Microsimulation Modelling Cathal O'Donoghue, 2021-09-23 The purpose of this book is to bring together for the first time a description and examples of the main methods used in microsimulation modelling used in the field of income distribution analysis. It is structured to develop and use the different types of models used in the field with a focus on household targeted policy. The book aims to provide a greater degree of codified knowledge by providing a practical guide to developing and using microsimulation models. At present, the training of researchers and analysts that use and develop microsimulation modelling is done on a relatively ad hoc basis through occasional training programmes and lecture series built around lecture notes. Practical Microsimulation Modelling enables a more formalised and organised approach. Each chapter addresses a separate modelling approach in a similar consistent way, describing in a practical way the key methodological skills for each approach.

A Practical Guide to Price Index and Hedonic Techniques Ana Aizcorbe, 2014 An accessible text introducing methods that are used to measure price trends for specific industries or goods. The focus is on price index and hedonic techniques, the two methods most widely used by researchers and industry practitioners.

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 Phillips curve, 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 Semiparametric and Nonparametric Econometrics Aman Ullah,2012-12-06

Over the last three decades much research in empirical and theoretical economics has been carried on under various assumptions For example a parametric functional form of the regression model the heteroskedasticity and the autocorrelation is always assumed usually linear Also the errors are assumed to follow certain parametric distributions often normal A disadvantage of parametric econometrics based on these assumptions is that it may not be robust to the slight data inconsistency with the particular parametric specification Indeed any misspecification in the functional form may lead to erroneous conclusions In view of these problems recently there has been significant interest in the semiparametric nonparametric approaches to econometrics The semiparametric approach considers econometric models where one component has a parametric and the other which is unknown a nonparametric specification Manski 1984 and Horowitz and Neumann 1987 among others The purely non parametric approach on the other hand does not specify any component of the model a priori The main ingredient of this approach is the data based estimation of the unknown joint density due to Rosenblatt 1956 Since then especially in the last decade a vast amount of literature has appeared on nonparametric estimation in statistics journals However this literature is mostly highly technical and this may partly be the reason why very little is known about it in econometrics although see Bierens 1987 and Ullah 1988 *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 **Applied Nonparametric Econometrics** Daniel J. Henderson,Christopher F. Parmeter,2015-01-19 The majority of empirical research in economics ignores the potential benefits of nonparametric methods while the majority of advances in nonparametric theory ignores the problems faced in applied econometrics This book helps bridge this gap between applied economists and theoretical nonparametric econometricians It discusses in depth and in terms that someone with only one year of graduate econometrics can understand basic to advanced nonparametric methods The analysis starts with density estimation and motivates the procedures through methods that should be familiar to the reader It then moves on to kernel regression estimation with discrete data and advanced methods such as estimation with panel data and instrumental variables models The book pays close attention to the issues that arise with programming computing speed and application In each chapter the methods discussed are applied to actual data paying attention to presentation of results and potential pitfalls *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 Nonparametric Econometric Methods and Application Thanasis Stengos,2019-05-20 The present Special Issue collects a number of new contributions both at the theoretical level and in terms of applications in the areas of

nonparametric and semiparametric econometric methods In particular this collection of papers that cover areas such as developments in local smoothing techniques splines series estimators and wavelets will add to the existing rich literature on these subjects and enhance our ability to use data to test economic hypotheses in a variety of fields such as financial economics microeconomics macroeconomics labor economics and economic growth to name a few Nonparametric Econometrics Qi Li,Jeffrey Scott Racine,2011-10-09 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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