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Non-Parametric Econometrics (Practical Econometrics ...

Non-Parametric Econometrics (Practical Econometrics) By Ibrahim Ahamada, Emmanuel Flachaire Hardcover - April 1, 2011

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Ahamada and Emmanuel Flachaire
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introduction to nonparametric and
semiparametric econometrics; A
practical approach based on empirical
examples; Provides the main techniques
without too much focus on mathematical
formulas

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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
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estimation, kernel regression, splines,
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Nonparametric Econometrics | Princeton University Press

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Nonparametric Econometrics covers all the material necessary to understand and apply nonparametric methods for real-world problems. Until recently, 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: Theory and Practice

“Rating Crop Insurance Policies with Efficient Nonparametric Estimators that Admit Mixed Data Types,” Journal of Agricultural and Resource Economics, 31, 27-39. Li, Q. and J. Racine, 2004.

“Predictor Relevance and Extramarital Affairs,” Journal of Applied Econometrics, 19, 533-535.

Applied Nonparametric Econometrics Notes

This paper proposes semi- and

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nonparametric methods for disentangling the total causal effect of a continuous treatment on an outcome variable into its natural direct effect and the indirect effect that operates through one or several intermediate variables called mediators jointly. Our approach is based on weighting observations by the inverse of two versions of the generalized propensity score (GPS), namely the conditional density of treatment either given observed covariates or given ...

Direct and indirect effects of continuous treatments based ...

The majority of empirical research in economics ignores the potential benefits of nonparametric methods, while the majority of advances in nonparametric theory ignore the problems faced in applied...

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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.

Applied Nonparametric Econometrics: Henderson, Daniel J

...

Within this framework, this is the first book to discuss the principles of the nonparametric approach to the topics covered in a first year graduate course in econometrics, e.g., regression function, heteroskedasticity, simultaneous equations models, logit-probit and censored models.

Nonparametric Econometrics (Themes in Modern Econometrics ...

Description. This volume, edited by Jeffrey Racine, Liangjun Su, and Aman

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Ullah, contains the latest research on nonparametric and semiparametric econometrics and statistics. These data-driven models seek to replace the classical parametric models of the past, which were rigid and often linear. Chapters by leading international econometricians and statisticians highlight the interface between econometrics and statistical methods for nonparametric and semiparametric procedures.

The Oxford Handbook of Applied Nonparametric and ...

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Applied Nonparametric

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Econometrics by Daniel J. Henderson ...

University of Alabama Daniel J.
Henderson is a professor of economics
and the J. Weldon and Delores Cole
Faculty Fellow at the University of
Alabama as well as a research fellow at
IZA (Institute for the Study of Labor) in
Bonn, Germany, a scientific chair at FWO
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Brussels, Belgium and a lecture
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Authors - Applied Nonparametric Econometrics

"Applied Nonparametric Econometrics
fills a gap among available textbooks
which focus more on theory, less on
implementation, than this book. Taking
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students, but this book provides
substantial help by providing cogent
explanations of practical considerations,
including how well methods that work
"in theory" might be expected to work

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with real data in the quantities that
researchers might have available.”

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Reviews - Applied Nonparametric Econometrics

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