

Semiparametric methods in econometrics

Springer - Semiparametric model



Description: -

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Estimation theory

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A Simple R

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Nonparametric and Semiparametric Methods in Econometrics and Statistics ...

In nonparametric models, by contrast, the primary interest is in estimating the infinite-dimensional parameter.

Semiparametric Methods in Econometrics

Theoretical properties are investigated in two practical scenarios: i covariates are conditionally independent given the response; and ii the conditional independence assumption does not hold.

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Among them, the efficiency aspects of semiparametric estimation remain pivotal.

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Examples of such unknown functions are the distribution function of an unobserved random variable or a transformation of an observed variable. Many econometric models contain unknown functions as well as finite- dimensional parameters. Order may come in multiple shipments, however you will only be charged a flat fee.

Semiparametric Methods in Econometrics

Such assumptions simplify estimation and statistical inference but are rarely justified by economic theory or other a priori considerations. We summarize many of the facilities in R and consider some tools that might be of interest to those wishing to work with nonparametric methods who

want to avoid resorting to programming in C or Fortran but need the speed of compiled code as opposed to interpreted code such as Gauss or Matlab by way of example.

Semiparametric and Nonparametric Methods in Econometrics

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Semiparametric model

Just as the QMLE, R-estimators remain root- n consistent, irrespective of the underlying density, and rely on the choice of a reference density which, however, needs not be the exponential one, under which they achieve semiparametric efficiency.

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