Semiparametric estimation of a sample selection model - a simulation study

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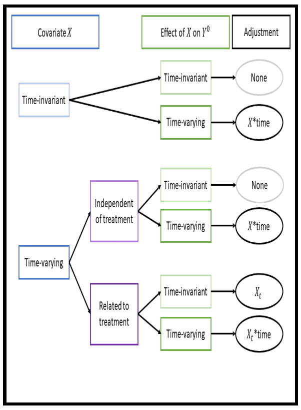

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Using Bayesian penalized splines to approximate the unspecified baseline hazard function and combining the Gibbs sampler and the Metropolis—Hastings algorithm, we propose a Bayesian Lasso BLasso method to simultaneously estimate unknown parameters and select important covariates in SJMLS. A small-scale simulation study indicates that the estimator performs well in finite samples and that estimators which do not account for the joint presence of sample selectivity and endogeneity of covariates are biased if both sample selectivity and endogeneity of covariates are indeed present. Rank estimation of partially linear index models.

Semiparametric and nonparametric estimation of sample selection models under symmetry

This is also true for specification iii with a common endogenous variable in both equations. Finally, we outline an extension of these estimators to the case of endogenous covariates. Van de Ven and B.

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