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Non-parametric Regression - Quiz

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Question 1

1.0/1.0 point (graded)

True or False: “Kernel regression” and “kernel density estimator” are two words for the same thing.

- a. True
- b. False ✔

Explanation

A kernel regression is a technique to obtain a good approximation of the conditional expectation of y given x, without imposing a specific functional form. The kernel density estimator is a method to estimate the density of a distribution, given a sample.

Submit You have used 1 of 1 attempt

Question 2

0.0/1.0 point (graded)

True or False: Your choice of kernel depends on your best guess of the true functional form.

- (•) a. True ✖
- ( ) b. False

Explanation

The beauty of kernel regression is that it allows you to obtain an estimator *without* imposing a functional form. Think back to the figure Professor Duflo drew in class: the value of your kernel function within a given interval depends on the data and your choice of bandwidth. Therefore, it is entirely flexible, and does not require you to impose any restrictions on your functional form ex ante.

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Discussion
Topic: Module 8 / Non-parametric Regression - Quiz

Show Discussion

Use of Randomization and Nonparametric Regression
Finger Exercises due Nov 21, 2016 at 05:00 IST

Module 8: Homework
Homework due Nov 14, 2016 at 05:00 IST

- Module 9: Single and Multivariate Linear Models
- Exit Survey

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