Semiparametric Single Index Models

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- 西山慶彦，人見光太郎 (2023) 『ノン・セミパラメトリック統計解析（理論統計学教程：数理統計の枠組み）』共立出版.
- このほかに，ECON 718 NonParametric Econometrics (Bruce Hansen, Spring 2009, University of Wisconsin-Madison) や，セミノンパラメトリック計量分析（末石直也，2014 年度後期，京都大学大学院経済学研究科）のレクチャーノートを参照した.