

Censored Models

Li and Racine (2007, Chapter 11)

Yasuyuki Matsumura

January 8, 2025

Graduate School of Economics, Kyoto University

Parametric Censored Models

Semiparametric Censored Regression Models

Nonparametric Heteroscedasticity

The Univariate Kaplan-Meier CDF Estimator

The Multivariate Kaplan-Meier CDF Estimator

Nonparametric Censored Regression

References

- Textbooks and Lecture Notes:
 - Horowitz, J. L. (2009) *Semiparametric and Nonparametric Methods in Econometrics*, Springer.
 - Li, Q., and J. S. Racine (2007). *Nonparametric Econometrics: Theory and Practice*, Princeton University Press.
 - Serfling, R. J. (1980) *Approximation Theorems of Mathematical statistics*. Wiley.
 - van der Vaart, A. W. (2000) *Asymptotic Statistics*. Cambridge.
 - 末石直也 (2024) 『データ駆動型回帰分析：計量経済学と機械学習の融合』 日本評論社.
 - 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.
 - ECON 718 NonParametric Econometrics (Bruce Hansen, Spring 2009, University of Wisconsin-Madison).
 - 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).