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students and researchers in nonparametric and semiparametric statistics and econometrics have had to turn to the latest journal articles to keep pace with these emerging methods of economic analysis Nonparametric Econometrics fills a major gap by gathering together the most up to date theory and techniques and presenting them in a remarkably straightforward and accessible format The empirical tests data and exercises included in this textbook help make it the ideal introduction for graduate students and an indispensable resource for researchers Nonparametric and semiparametric methods have attracted a great deal of attention from statisticians in recent decades While the majority of existing books on the subject operate from the presumption that the underlying data is strictly continuous in nature more often than not social scientists deal with categorical data nominal and ordinal in applied settings The conventional nonparametric approach to dealing with the presence of discrete variables is acknowledged to be unsatisfactory. This book is tailored to the needs of applied econometricians and social scientists Qi Li and Jeffrey Racine emphasize nonparametric techniques suited to the rich array of data types continuous nominal and ordinal within one coherent framework They also emphasize the properties of nonparametric estimators in the presence of potentially irrelevant variables Nonparametric Econometrics covers all the material necessary to understand and apply nonparametric methods for real world problems The Rational Expectation Hypothesis, Time-Varying Parameters and Adaptive Control Marco P. Tucci, 2012-12-06 One of the major controversies in macroeconomics over the last 30 years has been that on the effectiveness of stabilization policies However this debate between those who believe that this kind of policies is useless if not harmful and those who argue in favor of it has been mainly theoretical so far The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control wants to represent a step toward the construction of a common ground on which to empirically compare the two beliefs and to do this three strands of literature are brought together. The first strand is the research on time varying parameters TVP the second strand is the work on adaptive control and the third one is the literature on linear stationary models with rational expectations RE The material presented in The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control is divided into two parts Part 1 combines the strand of literature on adaptive control with that on TVP It generalizes the approach pioneered by Tse and Bar Shalom 1973 and Kendrick 1981 and one recently used in Amman and Kendrick 2002 where the law of motion of the TVP and the hyperstructural parameters are assumed known to the case where the hyperstructural parameters are assumed unknown Part 2 is devoted to the linear single equation stationary RE model estimated with the error in variables EV method It presents a new formulation of this problem based on the use of TVP in an EV model This new formulation opens the door to a very promising development All the theory developed in the first part to control a model with TVP can sic et simpliciter be applied to control a model with RE **Advanced Lectures in** Quantitative Economics Frederick van Der Ploeg, 2014-05-01 Advanced Lectures in Quantitative Economics summarizes some of the efforts of a second phase program for first rate candidates with a Master's degree in economics who wish to

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