

APPLYING KERNEL AND
NONPARAMETRIC ESTIMATION
TO ECONOMIC TOPICS

Edited by THOMAS B. FOMBY
R. CARTER HILL

ADVANCES IN ECONOMETRICS

Applying Kernel And Nonparametric Estimation To Economic Topics

AN Whitehead



Applying Kernel And Nonparametric Estimation To Economic Topics:

Applying Kernel and Nonparametric Estimation to Economic Topics Thomas B. Fomby, R. Carter Hill, 2001-02-02

Nonparametric estimation and inference is becoming increasingly popular in economics because of the advent of extensive computing power and the development of efficient computer algorithms. Papers in this volume present techniques that permit inference that is robust to deviations from conventional parametric assumptions. The volume is divided into two sections. The first section contains papers concerned with methodology while the second section contains papers that emphasize the application of nonparametric techniques to practical problems.

Handbook of Computational Econometrics David A. Belsley, Erricos Kontoghiorghes, 2009-08-18. *Handbook of Computational Econometrics* examines the state of the art of computational econometrics and provides exemplary studies dealing with computational issues arising from a wide spectrum of econometric fields including such topics as bootstrapping the evaluation of econometric software and algorithms for control optimization and estimation. Each topic is fully introduced before proceeding to a more in depth examination of the relevant methodologies and valuable illustrations. This book provides self contained treatments of issues in computational econometrics with illustrations and invaluable bibliographies. Brings together contributions from leading researchers. Develops the techniques needed to carry out computational econometrics. Features network studies non parametric estimation optimization techniques Bayesian estimation and inference testing methods time series analysis linear and nonlinear methods VAR analysis bootstrapping developments signal extraction software history and evaluation. This book will appeal to econometricians financial statisticians econometric researchers and students of econometrics at both graduate and advanced undergraduate levels.

IMF Staff Papers, Volume 50, No. 2 Mr. Robert P. Flood, 2003-07-11. This paper examines sources of economic growth in East Asia. The conventional growth accounting approach to estimating the sources of economic growth requires unrealistically strong assumptions about either competitiveness of factor markets or the form of the underlying aggregate production function. The paper outlines a new approach utilizing nonparametric derivative estimation techniques that does not require imposing these restrictive assumptions. The results for East Asian countries show that output elasticities of capital and labor tend to be different from the income shares of these factors. The paper also explores the compensating potential of private intergenerational transfers.

Essays in Honor of Cheng Hsiao Dek Terrell, Tong Li, M. Hashem Pesaran, 2020-04-15. Including contributions spanning a variety of theoretical and applied topics in econometrics this volume of *Advances in Econometrics* is published in honour of Cheng Hsiao.

Inequality of Opportunity Juan Gabriel Rodríguez, 2011-10-12. Eight papers both theoretical and applied on the concept of equality of opportunity which says that a society should guarantee its members equal access to advantage regardless of their circumstances while holding them responsible for turning that access into actual advantage by the application of effort.

Essays in Honor of Joon Y. Park Yoosoon Chang, Sokbae Lee, J. Isaac Miller, 2023-04-24. Volumes 45a and 45b of

Advances in Econometrics honor Professor Joon Y Park who has made numerous and substantive contributions to the field of econometrics over a career spanning four decades since the 1980s and counting **30th Anniversary Edition** Dek Terrell, Daniel Millimet, 2012-12-17 The 30th Volume of Advances in Econometrics is in honor of the two individuals whose hard work has helped ensure thirty successful years of the series Thomas Fomby and R Carter Hill **Journal of Agricultural and Applied Economics** ,2006 *Journal of Agricultural and Resource Economics* ,2006 **The Journal of Economic Perspectives** ,1998 This journal attempts to fill a gap between the general interest press and other academic economics journals Its articles relate to active lines of economics research economic analysis of public policy issues state of the art economic thinking and directions for future research It also aims to provide material for classroom use and to address issues relating to the economics profession **Mathematical Reviews** ,2004 **AMSTAT News** American Statistical Association,2002 **Essays on Returns to Human Capital Accumulation in Mexico** Ernesto Rattia Lima,2008 **CEPAL Review** ,2015 Oil Shocks and External Balances Lutz Kilian,Alessandro Rebucci,Nikola Spatafora,2007 This paper studies the effects of demand and supply shocks in the global crude oil market on several measures of countries external balance including the oil and non oil trade balances the current account and changes in net foreign assets NFA during 1975 2004 We explicitly take a global perspective In addition to the U S the Euro area and Japan we consider a number of country groups including oil exporters and middle income oil importing economies We find that the effect of oil shocks on the merchandise trade balance and the current account which depending on the source of the shock can be large depends critically on the response of the nonoil trade balance and differs systematically between the U S and other oil importing countries Using the Lane Milesi Ferretti NFA data set we document the presence of large and systematic if not always statistically significant valuation effects in response to oil shocks not only for the U S but also for other oil importing economies and for oil exporters Our estimates suggest that increased international financial integration will tend to cushion the effect of oil shocks on NFA positions for major oil exporters and the U S but may amplify it for other oil importers

Growth and Development in Africa Diery Seck,Dipo T. Busari,2009 As the collective effort of leading African social science research and academic institutions that seek to advance the current debate this volume includes scholarly studies on diverse and complementary development challenges facing Africa It proposes a research based African perspective on development issues ranging from sectoral and macroeconomic policy to governance gender and globalization A variety of approaches both quantitative and qualitative are used to investigate the link between economic growth and development with the intended result of formulating a new development paradigm for the region The volume s scope offers an accurate indication of the understanding of development by African knowledge institutions in the twenty first century it also provides a set of cohesive solutions No doubt this volume will be of considerable value to public policy managers and analysts as well as to practitioners and scholars **Journal of Economic Literature** ,2006-12 **Proceedings of the Business and**

Economic Statistics Section American Statistical Association. Business and Economic Statistics Section,1994

JOURNAL OF Econometrics ,2003 Book Review Index ,2003 Vols 8 10 of the 1965 1984 master cumulation constitute
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