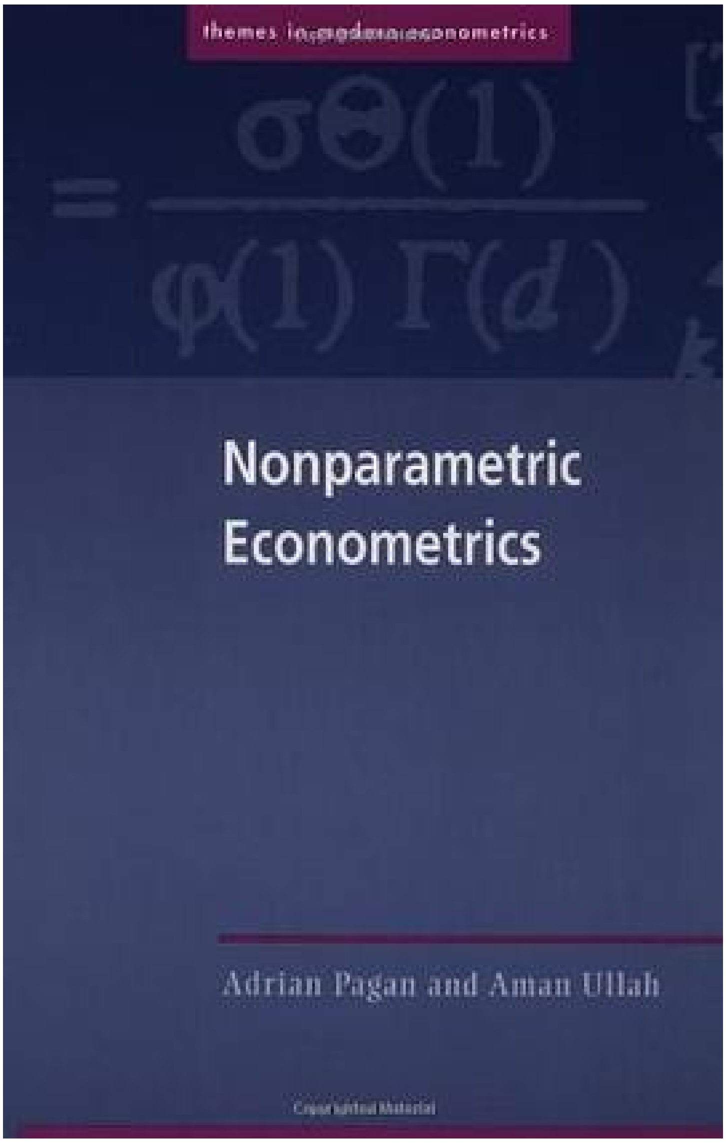
Nonparametric Econometrics



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著者:Adrian Pagan

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This book systematically and thoroughly covers the vast literature on the nonparametric and semiparametric statistics and econometrics that has evolved over the last five decades. Within this framework this is the first book to discuss the principles of the nonparametric approach to the topics covered in a first year graduate course in econometrics, e.g. regression function, heteroskedasticity, simultaneous equations models, logit-probit and censored models. Nonparametric and semiparametric methods potentially offer considerable reward to applied researchers, owing to the methods' ability to adapt to many unknown features of the data. Professors Pagan and Ullah provide intuitive explanations of difficult concepts, heuristic developments of theory, and empirical examples emphasizing the usefulness of the modern nonparametric approach. The book should provide a new perspective on teaching and research in applied subjects in general and econometrics and statistics in particular.

作者介绍:

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标签

Nonparametric

Econometrics

非参数

统计

statistics

Semiparametric

评论

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书评

这本书到有点老了，不过做问非参半参计量的入门教材还是不错滴。写得比较简单，比较专属在计量方面，没有纠结过多的技术细节，实证参考价值比较大，不过非参半参这种东西不懂理论的话应用还是比较危险，还是需要些其他辅助读物。

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