Non-Parametric Econometrics, 2010, 161 pages, Ibrahim Ahamada, Emmanuel Flachaire, 0199578001, 9780199578009, OUP Oxford, 2010

This book allows those with a basic knowledge of econometrics to learn the main nonparametric and semiparametric techniques used in econometric modelling, and how to apply them correctly. It looks at kernel density estimation, kernel regression, splines, wavelets, and mixture models, and provides useful empirical examples throughout. Using empirical application, several economic topics are addressed, including income distribution, wage equation, economic convergence, the Phillipscurve, interest rate dynamics, returns volatility, and housing prices. A helpful appendix also explains how to implement the methods using R.This useful book will appeal to practitioners and researchers who need an accessible introduction to nonparametric and semiparametric econometrics. The practical approach provides an overview of the main techniques without including too much focus on mathematical formulas. It also serves as an accompanying textbook typically undergraduate araduate for basic course, at or level. а

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Smoothing Methods in Statistics, Jeffrey S. Simonoff, Jun 6, 1996, Mathematics, 338 pages. This book surveys the uses of smoothing methods in statistics. The coverage has an applied focus, and is very broad, including simple and complex univariate and multivariate.

Nonlinear Time Series Nonparametric and Parametric Methods, Jianqing Fan, Qiwei Yao, Sep 11, 2008, Mathematics, 572 pages. This is the first book that integrates useful parametric and nonparametric techniques with time series modeling and prediction, the two important goals of time series analysis.

All of Nonparametric Statistics, Larry Wasserman, Sep 10, 2006, Mathematics, 280 pages. Focuses on various aspects of nonparametric inference that covers various topics in one place. This text includes coverage of: the bootstrap, the nonparametric delta method.

Semiparametric Regression for the Social Sciences, Luke John Keele, Apr 15, 2008, Mathematics, 230 pages. An introductory guide to smoothing techniques, semiparametric estimators, and their related methods, this book describes the methodology via a selection of carefully explained.

Statistica Sinica, Volume 13, Pages 1-570, , 2003, Mathematical statistics, . .

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Stochastic Mortality Models with Applications in Financial Risk Management, Siu Hang Li, University of Waterloo. Department of Statistics and Actuarial Science, 2007, , 189 pages. The proposed extension is then applied to the construction of mortality improvement scales for Canadian insured lives. Given that the insured lives data series are too short.

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