DESCRIPTION

The objective of this course is to familiarize students with theoretical and practical aspects of nonparametric methods that are being increasingly used in applied economic research. Suggested prerequisites are Statistics 314 and Economics 411–412. Enrollment is by consent of instructor.

TEXT

The required text is *Nonparametric Econometrics* by Adrian Pagan and Aman Ullah (1999, Cambridge University Press). References to additional books and papers in refereed journals will be given in class as the course progresses. Broadly speaking, I plan to cover the following topics:

1. Density estimation (Chapter 2)
2. Nonparametric regression (Chapters 3 and 4)
3. Some technical issues (edge effects, mixed regressors, etc)
4. Partially linear regression (Chapter 5)
5. General conditional moment restriction models (Chapter 6)
6. Specification testing
7. Nonparametric regression with endogenous regressors (Time permitting)

GRADING

The overall grade will be based on some problem sets (40%) and a final exam (60%). No late homeworks will be accepted. The final exam is compulsory to pass the course. Please make sure that you do not miss it. I will deny all requests for a makeup unless the circumstances happen to be really extraordinary. At least two problem sets will require students to write a program in MATLAB.

CLASS TIME

Tuesday and Thursday 9:30–10:45 in Monteith 311.

CONTACT INFORMATION

- Room: 338 Monteith
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- Course web page: http://web.uconn.edu/tripathi
- Office hours: By appointment