ZMATH 2016f.01315

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Teaching nonparametric econometrics to undergraduates.

J. Econom. Methods 5, No. 1, 179-193 (2016).

Summary: Given the popularity of nonparametric methods in applied econometric research, it is beneficial if students have exposure to these methods. We provide a simple, heuristic overview that can be used to discuss smoothing and nonparametric density and regression estimation suitable for an undergraduate econometrics class. We make connections to existing methods known to students (e.g. weighted least-squares through the idea of local weighting) which allows easy access to these methods. Examples are given as well as a discussion of available methods across an array of statistical software to fit the needs of educators.

Classification: M40 K80
Keywords: density; nonparametric econometrics; regression; teaching
doi:10.1515/jem-2015-0007