



UNIVERSIDADE DA CORUÑA



CONFERENCIA:

“A Feasible Estimator for Generalized Structured Models”

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ABSTRACT:

We introduce a feasible estimation method for a large class of semi- and nonparametric models. To this aim the family of generalized structured models is defined, which we wish to estimate. After highlighting the main idea of the theoretical smooth backfitting estimators, we introduce a general estimation procedure. We consider modifications and practical issues, and discuss inference, cross validation, and asymptotic theory applying the theoretical framework of Mammen and Nielsen (Biometrika 90: 551–566, 2003). An extensive simulation study shows excellent performance of our method. Furthermore, real data applications demonstrate its usefulness

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