Essays on empirical likelihood in economics

Gao, Z.

Publication date
2012

BIBLIOGRAPHY

Aguirregabiria, V., Mira, P., 2002. Swapping the nested fixed point algorithm: A class of estimators for discrete markov decision models. Econometrica 70 (4), 1519–1543.

Aguirregabiria, V., Mira, P., 2007. Sequential estimation of dynamic discrete games. Econometrica 75 (1), 1–53.

Aguirregabiria, V., Mira, P., 2010. Dynamic discrete choice structural models: A survey. Journal of Econometrics 156.

Baggerly, K. A., 1998. Empirical likelihood as a goodness-of-fit measure. Biometrika 85 (3), 535–547.

Bajari, P., Benkard, L., Levin, J., 2007. Estimating dynamic models of imperfect competition. Econometrica 75 (3), 1331–1370.

Bousquet, O., Elisseeff, A., 2002. Stability and generalization. Journal of Machine Learning Research (2), 499–526.

Cai, Y., Judd, K., 2010. Stable and efficient computational methods for dynamic programming. Journal of the European Economic Association 8.

Conway, J., 1990. A Course in Functional Analysis. Springer-Verlag, New York.

Csiszar, I., 1984. Sanov property, generalized i-projection and a conditional limit theorem. The Annals of Probability 12 (3), 768–793.

Debreu, G., 1972. Theory of Value: An Axiomatic Analysis of Economic Equilibrium (Cowles Foundation Monograph). Yale University Press.

Donald, S., Imbens, G. W., Newey, W., 2003. Empirical likelihood estimation and consistent tests with conditional moment restrictions. Econometrica 117 (1), 55–93.

Eguchi, S., 1985. A differential geometric approach to statistical inference on the basis of contrast functionals. Hiroshima Math Journal 15, 341–391.

Fernandez-Villaverde, J., Rubio-Ramrez, J. F., S. Santos, M., 2006. Convergence properties of the likelihood of computed dynamic models. Econometrica 74 (1), 93–119.

Gnedenko, B., Kolmogorov, A., 1968. Limit Distributions for Sums of Independent Random Variables. Addison-Wesley.

Hansen, L. P., 1982. Large sample properties of generalized method of moments estimators. Econometrica 50 (4), 1029–1054.

Hansen, L. P., Sargent, T. J., 2007. Robustness. Princeton University Press, Princeton.

Hastie, T., Tibshirani, R., Friedman, J., 2009. The Elements of Statistical Learning: Data Mining, Inference, and Prediction. Springer-Verlag, New York.

Hotz, J., Miller, R., 1993. Estimating dynamic models of imperfect competition. The Review of Economic Studies 60 (3), 497–529.

Huber, P., 1981. Robust Statistics. Willy, New York.

Kallenberg, O., 2002. Foundations of Modern Probability. Springer Press.

Keane, M. P., Wolpin, K. I., 1994. The solution and estimation of discrete choice dynamic programming models by simulation and interpolation: Monte carlo evidence. The Review of Economics and Statistics 76 (4), 648–672.

Kiefer, J., Wolfowitz, J., 1952. Stochastic estimation of the maximum of a regression function. The Annals of Mathematical Statistics 23 (3), 462–466.

Kitamura, Y., 2006. Empirical likelihood methods in econometrics: Theory and practice. Advances in Economics and Econometrics Series: Econometric Society Monographs (No. 43).

Kitamura, Y., Otsu, T., Evdokimov, K., 2009. Robustness, infinitesimal, neighborhoods, and moment restrictions. Working Paper (Cowles Foundation Discussion Paper).

Kitamura, Y., Stutzer, M., 1997. An information-theoretic alternative to generalized method of moments estimation. Econometrica 65 (4), 861–874.

Kitamura, Y., Tripathi, G., Ahn, H., 2004. Empirical likelihood-based inference in conditional moment restriction models. Econometrica 72 (6), 1667–1714.

Le Cam, L., 1974. Notes on Asymptotic Methods in Statistical Decision Theory. Centre de recherches mathematiques, Universite de Montreal.

Le Cam, L., Yang, G., 1990. Asymptotics in Statistics: Some Basic Concepts (Springer Series in Statistics). Springer-Verlag, New York.

Le Cam, L., Yang, G., 2000. Asymptotics in Statistics: Some Basic Concepts Second Edition(Springer Series in Statistics). Springer-Verlag, New York.

Nachman, A., 1950. Theory of reproducing kernels. Transactions of the American Mathematical Society 68 (3), 337–404.

Newey, W., Smith, R. J., 2004. Higher order properties of gmm and generalized empirical likelihood estimators. Econometrica 72 (1), 219–255.

Owen, A., 1988. Empirical likelihood ratio confidence intervals for a single functional. Biometrika 75 (2), 237–249.

Owen, A., 1990. Empirical likelihood ratio confidence regions. The Annals of Statistics 18 (1), 90–120.

Owen, A., 2001. Empirical Likelihood. Chapman & Hall/CRC, Florida.

Pakes, A., 1986. Patents as options: Some estimates of the value of holding european patent stocks. Econometrica 54 (4), 755–784.

Pakes, A., Ostrovsky, M., Berry, S., 2008. Simple estimators for the parameters of discrete dynamic games (with entry/exit examples). The RAND Journal of Economics 38 (2), 373–399.

Pesendorfer, M., Schimidt-Dengler, P., 2003. Identification and estimation of dynamic games. Working Paper.

Qin, J., Lawless, J., 1994. Empirical likelihood and general estimating equations. The Annals of Statistics 22 (1), 300–325.

Radner, R., 1981. Monitoring cooperative agreements in a repeated principal-agent relationship. Econometrica 49 (5), 1127–1148.

Radner, R., 1986. Can Bounded Rationality Resolve the Prisoners' Dilemma? Vol. Contributions to Mathematical Economics. North-Holland, Amsterdam.

Rockafellar, T., 1996. Convex Analysis. Princeton University Press, Princeton.

Ronchetti, E., Trojani, F., 2001. Robust inference with gmm estimators. Journal of Econometrics 101 (1), 37–69.

Rust, J., 1987. Optimal replacement of gmc bus engines: An empirical model of harold zurcher. Econometrica 55 (5), 999–1033.

Rust, J., 1997. Using randomization to break the curse of dimensionality. Econometrica 65 (3), 487–516.

Rust, J., 2008. Comments on:"structural vs. atheoretic approaches to econometrics, by michael keane". forthcoming in Journal of Econometrics.

Rust, J., Traub, J., Wozniakowski, H., 2002. Is there a curse of dimensionality for contraction fixed points in the worst case? Econometrica 70 (1), 285–329.

Sawyer, W. W., 2010. A First Look at Numerical Functional Analysis (Dover Books on Mathematics). Dover Publications.

Schennach, S. M., 2007. Point estimation with exponentially tilted empirical likelihood. The Annals of Statistics 35 (2), 634–672.

Schoenberg, I. J., 1938. Metric spaces and positive definite functions. Transactions of the American Mathematical Society 44 (1), 522–536.

Simon, H., 1957. A Behavioral Model of Rational Choice. Wiley.

Smith, R., 2005. Local gel methods for conditional moment restrictions. Tech. Rep. CWP15/05.

Smith, R. J., 1997. Alternative semi-parametric likelihood approaches to generalised method of moments estimation. The Economic Journal 107 (441), 503–519.

Su, C.-L., Judd, K., 2011. Constrained optimization approaches to estimation of structural models. forthcoming in Econometrica.

van den Berg, C., Christensen, J. P. R., Ressel, P., 1984. Harmonic Analysis on Semigroups: Theory of Positive Definite and Related Functions (Graduate Texts in Mathematics). Springer.

van der Vaart, A., 1998. Asymptotic Statistics. Cambridge University Press, Cambridge.

Vapnik, V., 1998. Statistical Learning Theory. Wiley, New York.

Wald, A., 1943. Tests of statistical hypotheses concerning several parameters when the number of observations is large. Transactions of the American Mathematical Society 54 (3), 426–482.

Wald, A., 1949. Note on the consistency of the maximum likelihood estimate. Annals of Mathematical Statistics 20 (4), 595–601.

White, H., 1982. Maximum likelihood estimation of misspecified models. Econometrica 50 (1), 1–25.

Wolpin, K. I., 1984. An estimable dynamic stochastic model of fertility and child mortality. The Journal of Political Economy 92 (5), 852–874.

Zeidler, E., 1995. Applied Functional Analysis: Applications to Mathematical Physics (Applied Mathematical Sciences). Springer.