Description of the Course

This is the second half of the class after Professor Min Seong Kim’s lectures on non-parametric kernel methods and related applications to economic/time series data. My role is introducing another popular tool in non-parametric econometrics—"non-parametric sieve estimator". The first lecture on Oct 31st starts by studying a series estimator in Newey (1997) as a (popular) special case of the sieve methods. Here is also a list of references:


In the first two lectures, I will carefully go over concepts and detailed proofs in [3]. Next direction toward more advanced topics in [4], [2], and [1] is still up in the air, and will depend on students’ (and my) progress of understanding the fundamental ideas. Mainly, after he/she trains hard in the course, I expect a student (and I) feel more comfortable/confident reading econometrics literature on non-parametric methods such as


