

**SMOOTHING THE DATA
READING LIST**

5. *Linear Models*

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6. *Nonlinear Parametric Estimators*

Amemiya, T. (1985): *Advanced Econometrics*, Harvard University Press.

Davidson, R. and J. MacKinnon (1993): *Estimation and Inference in Econometrics*, Oxford University Press.

Hansen, B. (2021): *Econometrics*, <https://www.ssc.wisc.edu/~bhansen/econometrics/>

Kalbfleisch, J. and R. Prentice (1980): *The Statistical Analysis of Failure time Data*, John Wiley and Sons.

7. *Nonparametric and Semiparametric Methods*

Li, Q. and J. Racine (2007): *Nonparametric Econometrics: Theory and Practice*, Princeton University Press.

Brunk, H. (1958): “On the Estimation of Parameters Restricted by Inequalities”, *Annals of Mathematical Statistics*, 29, 437–454.

Prakasa Rao, B. (1983): *Nonparametric Functional Estimation*, Academic Press.