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Nonparametric Econometrics: Theory and Applications¹ ZONGWU CAI^{a,b} E-mail address: zcai@uncc.edu ^aDepartment of Mathematics & Statistics and Department of Economics, University of North Carolina, Charlotte, NC 28223, U.S.A. ^bWang Yanan Institute for Studies in Economics, Xiamen University, China May 6, 2007

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References to nonparametric estimation with nonstationary data are also given. The book concludes with a rapid overview of nonparametric methods applied to continuous-time models, the estimation of average treatment effects, auction models and copulas.

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