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ShapeConstraints 11 1.6 OutlineoftheBook 15 Exercises 16 BibliographicRemarks 17 2 Basic EstimationProblemswith MonotonicityConstraints 18 ... Nonparametric estimation under shape constraints : estimators, algorithms and asymptotics Subject: New York, NY [u.a.], Cambridge Univ. Press, 2014

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Nonparametric Estimation under Shape Constraints ...
• This talk has been about nonparametric inference of a conditional mean function under a possibly nonlinear shape restriction • The main result is a uniform confidence band for the unknown, shape-restricted conditional mean function. • Remaining work includes: • Treating a shape restriction that holds only at one point.

NONPARAMETRIC ESTIMATION UNDER SHAPE RESTRICTIONS
A central nonparametric shape constraint arising in density estimation is log-concavity, where the loga- rithm of the underlying probability density is concave. Many standard probability densities (e.g., normal/ uniform and beta/gamma for certain parameter re- gions) are log-concave.

Editorial: Special Issue on 'Nonparametric Inference Under ...
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"Smooth estimation of a monotone hazard and a monotone density under random censoring," Statistica Neerlandica, Netherlands Society for Statistics and Operations Research, vol. 71(1), pages 58-82, January.

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Nonparametric Estimation under Shape Constraints ...

Semiparametric Estimation under Shape Constraints Ximing Wu Robin Sicklesy Abstract Substantial structure and restrictions, such as monotonicity and curvature con-straints, necessary to give economic interpretation to empirical ndings are often furnished by economic theories. Although such restrictions may be imposed in certain

Semiparametric Estimation under Shape Constraints

A nonparametric Bayesian method for regression under combinations of local shape constraints is proposed. The shape constraints considered include monotonicity, concavity (or convexity), unimodality, and in particular, combinations of several types of range-restricted constraints.

Nonparametric Bayesian Regression Under Combinations of ...

A number of studies have explored the semi- and nonparametric estimation of stochastic frontier models by using kernel regression or other nonparametric smoothing techniques. In contrast to popular deterministic nonparametric estimators, these approaches do not allow one to impose any shape constraints (or regularity conditions) on the frontier function.

Estimation of semiparametric stochastic frontiers under ...

developed to account for shape constraints such as monotonicity, concavity or homogeneity. Instead of shape constraints, the techniques used for estimating semi- or nonparametric frontier functions assume the frontier to be smooth (i.e. differentiable) and require one to specify bandwidth or other smoothing parameter prior to estimation.