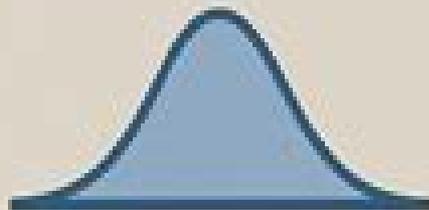


# Parametric vs. Non-Parametric Tests

## Parametric Tests

### Assumptions

- Normality
- Homogeneity of variance
- Independence



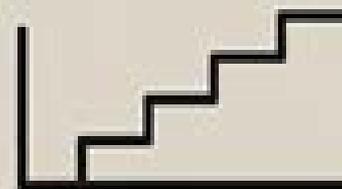
### Examples

- T-tests
- ANOVA
- Pearson correlation

## Non-Parametric Tests

### When to Use

- Data is not normally distributed
- Small sample size
- Ordinal/nominal data
- Presence of outliers



### Examples

- Mann-Whitney U test
- Wilcoxon signed-rank test
- Kruskal-Wallis test
- Spearman's rank correlation

# Estimating Dynamic Economic Models With Non Parametric

**Anthony S. Fauci**



## **Estimating Dynamic Economic Models With Non Parametric:**

**Applied Nonparametric Econometrics** Daniel J. Henderson, Christopher F. Parmeter, 2015-01-12 The majority of empirical research in economics ignores the potential benefits of nonparametric methods while the majority of advances in nonparametric theory ignore the problems faced in applied econometrics This book helps bridge this gap between applied economists and theoretical nonparametric econometricians It discusses in depth and in terms that someone with only one year of graduate econometrics can understand basic to advanced nonparametric methods The analysis starts with density estimation and motivates the procedures through methods that should be familiar to the reader It then moves on to kernel regression estimation with discrete data and advanced methods such as estimation with panel data and instrumental variables models The book pays close attention to the issues that arise with programming computing speed and application In each chapter the methods discussed are applied to actual data paying attention to presentation of results and potential pitfalls

**Applied Bayesian Modelling** Peter Congdon, 2014-05-23 This book provides an accessible approach to Bayesian computing and data analysis with an emphasis on the interpretation of real data sets Following in the tradition of the successful first edition this book aims to make a wide range of statistical modeling applications accessible using tested code that can be readily adapted to the reader's own applications The second edition has been thoroughly reworked and updated to take account of advances in the field A new set of worked examples is included The novel aspect of the first edition was the coverage of statistical modeling using WinBUGS and OPENBUGS This feature continues in the new edition along with examples using R to broaden appeal and for completeness of coverage

[Inferences from Parametric and Non-parametric Covariance Matrix Estimation Procedures](#) Wouter J. Den Haan, Andrew T. Levin, 1996 In this paper we propose a parametric spectral estimation procedure for constructing heteroskedasticity and autocorrelation consistent HAC covariance matrices We establish the consistency of this procedure under very general conditions similar to those considered in previous research and we demonstrate that the parametric estimator converges at a faster rate than the kernel based estimators proposed by Andrews and Monahan 1992 and Newey and West 1994 In finite samples our Monte Carlo experiments indicate that the parametric estimator matches and in some cases greatly exceeds the performance of the prewhitened kernel estimator proposed by Andrews and Monahan 1992 These simulation experiments illustrate several important limitations of non parametric HAC estimation procedures and highlight the advantages of explicitly modeling the temporal properties of the error terms Wouter J den Haan Andrew Levin Depa

**Handbook of Production Economics** Subhash C. Ray, Robert G. Chambers, Subal C. Kumbhakar, 2022-06-02 This three volume handbook includes state of the art surveys in different areas of neoclassical production economics Volumes 1 and 2 cover theoretical and methodological issues only Volume 3 includes surveys of empirical applications in different areas like manufacturing agriculture banking energy and environment and so forth

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*Journal of the American Statistical Association* ,2007 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data

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