

cemmap Master Class on Semi- and Non-Parametric methods**Professor James Powell (University of California, Berkeley)****28 – 29 May 2009, London****PROGRAMME****Day 1: Thursday 28 May**

10:30 – 11:00: Coffee and registration

11:00 – 12:30: Lecture 1: Overview of semiparametric and nonparametric estimation; conditional mean restrictions

12:30 – 13:30: Lunch

13:30 – 15:00: Lecture 2: Kernel density and regression estimation

15:00 – 15:30: Break

15:30 – 17:00: Lecture 3: Conditional quantile and symmetry restrictions**Day 2: Friday 29 May**

09:15 – 09:30: Coffee

09:30 – 11:00: Lecture 4: Independence and index restrictions

11:00 – 11:30: Break

11:30 – 13:00: Lecture 5: Exclusion and control variable restrictions

13:00 – 14:00: Lunch

14:00 – 15:30: Lecture 6: Nonparametric and semiparametric models with endogeneity