

國立中央大學

統計研究所

學術演講

主 講 人：許育進 博士（中央研究院經濟研究所）

講 題：Introduction to testing monotonicity

時 間：110年11月23日（星期二）上午11：00 ~ 12：00

地 點：中央大學鴻經館M-116室

茶 會：上午 10：30 ~ 11：00 地 點：鴻經館 M510 室

ABSTRACT

Testing shape conditions has gained increasing interest in economics and statistics recently and testing monotonicity is one of them. In this talk, I would introduce a method to transform the monotonicity into countable many inequality constraints without loss of information. We discuss how to construct tests based on these inequalities. Several examples that include regression monotonicity, stochastic monotonicity, and monotonicity of various treatment effects will be discussed.

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