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**Semiparametric Methods in
Econometrics**



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To N, S, and K

Preface

This book is based on a series of lectures on semiparametric estimation that I gave at the Paris-Berlin Seminar in Garchy, France, in October 1996. The topics that are covered in the book are the same as those of the lectures, but the presentation in the book is much more detailed. Some of the material is new and is presented here for the first time.

Several people deserve special thanks for helping to make this book possible. I thank Wolfgang Härdle for arranging the invitation to the Paris-Berlin Seminar that led to the book. Wolfgang Härdle, Ruud Konning, George Neumann, and Harry Paarsch read drafts of the manuscript. I am deeply indebted to them for comments and suggestions that greatly improved the presentation. I also thank John Kimmel for all his help and advice on the details of production. Partial financial support was provided by the National Science Foundation under grant SBR-9617925. Finally, I thank my wife, Susan, for her support and patience during both the writing of the book and the research that made it possible.

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