THE UNIVERSITY OF CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

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Non-Parametric Models for Heavy Tailed Distribution

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ABSTRACT

This thesis presents an estimation method—non-parametric method which requires no distributional assumptions. Since non-parametric methods are model-free and data-driven, they are widely used in statistical analysis of economic problems at present. In lots of cases, the lack of information is ubiquitous, therefore analyze with the non-parametric methods is necessary. The non-parametric analysis presented includes classical kernel estimation (CKE), kernel quantile estimation (KQE) and transformed kernel estimation (TKE). To determine which method works better for different cases, we present optimal bandwidth selection methods and different transformations in this thesis.

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