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Nonparametric Instrumental Variables Estimation

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Abstract

In many economic models, objects of interest are functions which satisfy conditional moment restrictions. Economics does not restrict the functional form of these models, motivating nonparametric methods. In this paper we review identification results and describe a simple nonparametric instrumental variables (NPIV) estimator. We also consider a simple method of inference. In addition we show how the ability to

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uncover nonlinearities with conditional moment restrictions is related to the strength of the instruments. We point to applications where important nonlinearities can be found with NPIV and applications where they cannot.

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JEL Classifications

C26: Single Equation Models: Single Variables: Instrumental Variables (IV) Estimation
C51: Model Construction and Estimation