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This book systematically and thoroughly covers the vast literature on the nonparametric and semiparametric statistics and econometrics that has evolved over the last five decades. Within this framework this is the first book to discuss the principles of the nonparametric approach to the topics covered in a first year graduate course in econometrics, e.g. regression function, heteroskedasticity, simultaneous equations models, logit-probit and censored models. Nonparametric and semiparametric methods potentially offer considerable reward to applied researchers, owing to the methods' ability to adapt to many unknown features of the data. Professors Pagan and Ullah provide intuitive explanations of difficult concepts, heuristic developments of theory, and empirical examples emphasizing the usefulness of the modern nonparametric approach. The book should provide a new perspective on teaching and research in applied subjects in general and econometrics and statistics in particular.