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Title:

A mollifier approach to the nonparametric instrumental regression problem

Abstract:

We propose a mollification method for the problem of instrumental regression. We show that our estimator is consistent, and compare its performances to that of the classical regularization methods. A finite sample study enables us to demonstrate the efficiency of mollification compared to other estimation methods.

References:

1. Xavier Bonnefond and Pierre Marechal. A variational approach to the inversion of some compact operators. *Pacific journal of optimization*, 5(1) (2009).
2. Marine Carrasco, Jean-Pierre Florens, and Eric Renault. Linear inverse problems in structural econometrics estimation based on spectral decomposition and regularization. *Handbook of econometrics*, 6, (2007).