

# Nonparametric Dynamic Discrete Choice Models for Time Series Data (with B. U. Park, L. Simar)

Valentin Zelenyuk

*University of Queensland*

## Abstract:

In this work we generalize the non-parametric quasi-likelihood method to the context of discrete choice models for time series data and, in particular, when lags of the discrete dependent variable appear among regressors. We derive consistency and asymptotic normality of the estimator for such models in the general case and illustrate it with a few Monte Carlo examples.