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Xiaohong Chen, Victor Chernozhukov, Sokbae Lee, Whitney K. Newey			math.ST < prev next >
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In parametric models a sufficient condition for local identification is that the vector of moment conditions is differentiable at the true parameter with full rank derivative matrix. We show that additional conditions are often needed in nonlinear, nonparametric models to avoid nonlinearities overwhelming linear effects. We give restrictions on a neighborhood of the true value that are sufficient for local identification. We apply these results to obtain new, primitive identification conditions in several important models, including nonseparable quantile instrumental variable (IV) models, single-index IV models, and semiparametric consumption-based asset pricing models.		t rities e	Change to browse b math stat stat.ME
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