

We consider the problem of model averaging over a set of semiparametric varying coefficient models where the varying coefficients can be functions of continuous and categorical variables. We propose a Mallows model averaging procedure that is capable of delivering model averaging estimators with solid finite-sample performance. Theoretical underpinnings are provided, finite-sample performance is assessed via Monte Carlo simulation, and an illustrative application is presented. The approach is very simple to implement in practice and R code is provided in an appendix.

Statistica Sinica