Abstract

The code estimates nonparametric multivariate regression by a rank regression method. Inputs of the function are x(a matrix of independent variables without the vector of ones as intercept) and y(a vector of the dependent variable). The output is coefficient t stats, F stat, and p-value. Also, a complete report is placed in the command window. The revised version of 2020 is much faster than (about 566 times in a regression with five explanatory variables and 500 observations) the older version in the address “Shapour Mohammadi, 2007. "[**NONPARAMREG: MATLAB function to estimate nonparametric regression**](https://ideas.repec.org/c/boc/bocode/t741501.html)," [Statistical Software Components](https://ideas.repec.org/s/boc/bocode.html) T741501, Boston College Department of Economics.”