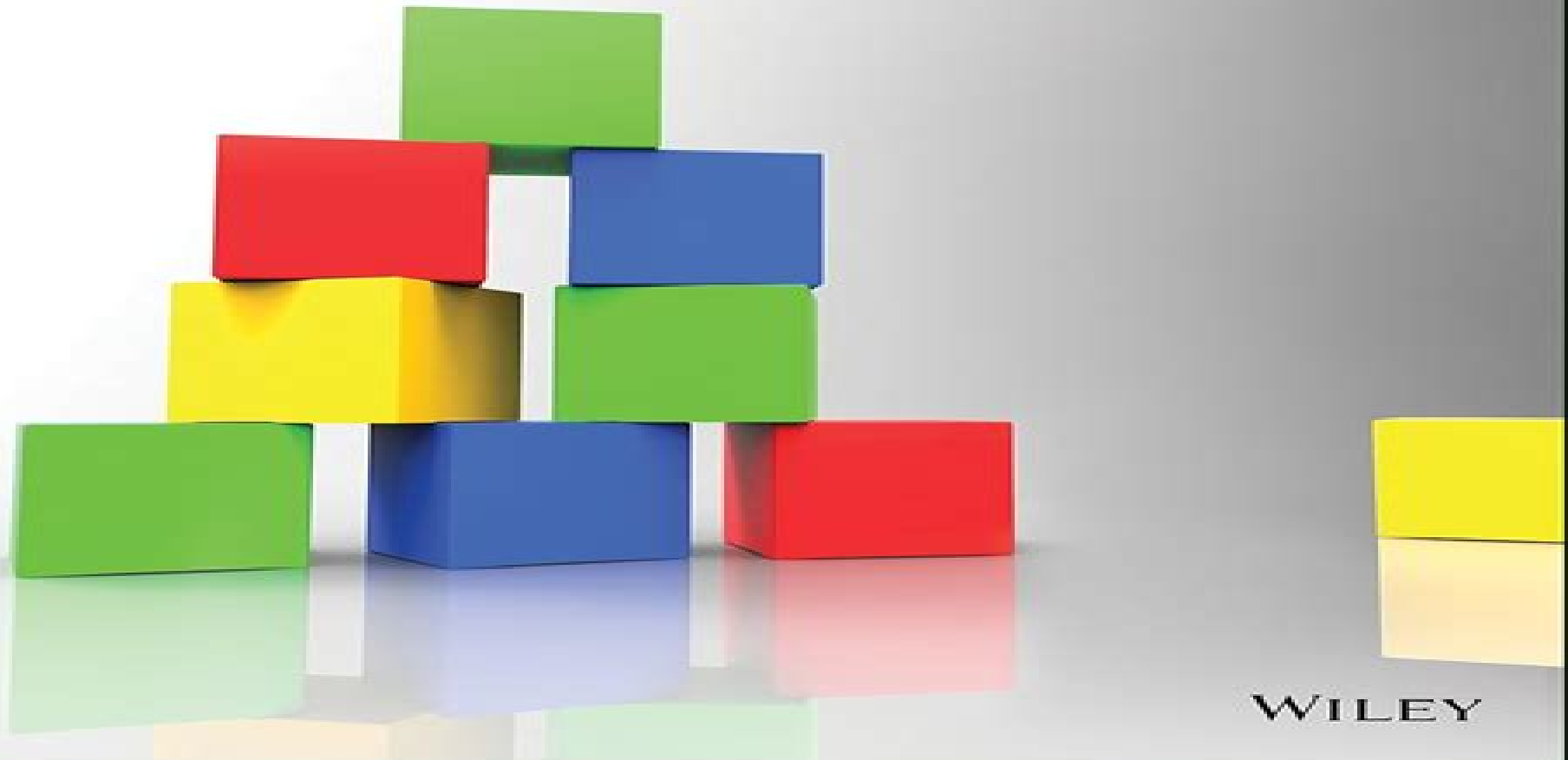


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A Guide to Modern Econometrics Marinus Jacobus Catharina Maria Verbeek, 2012 **Modern Linear and Nonlinear Econometrics** Joseph Plasmans, 2006-08-30 The basic characteristic of Modern Linear and Nonlinear Econometrics is that it presents a unified approach of modern linear and nonlinear econometrics in a concise and intuitive way It covers four major parts of modern econometrics linear and nonlinear estimation and testing time series analysis models with categorical and limited dependent variables and finally a thorough analysis of linear and nonlinear panel data modeling Distinctive features of this handbook are A unified approach of both linear and nonlinear econometrics with an integration of the theory and the practice in modern econometrics Emphasis on sound theoretical and empirical relevance and intuition Focus on econometric and statistical methods for the analysis of linear and nonlinear processes in economics and finance including computational methods and numerical tools Completely worked out empirical illustrations are provided throughout the macroeconomic and microeconomic household and firm level data sets of which are available from the internet these empirical illustrations are taken from finance e g CAPM and derivatives international economics e g exchange rates innovation economics e g patenting business cycle analysis monetary economics housing economics labor and educational economics e g demand for teachers according to gender and many others Exercises are added to the chapters with a focus on the interpretation of results several of these exercises involve the use of actual data that are typical for current empirical work and that are made available on the internet What is also distinguishable in Modern Linear and Nonlinear Econometrics is that every major topic has a number of examples exercises or case studies By this learning by doing method the intention is to prepare the reader to be able to design develop and successfully finish his or her own research and or solve real world problems Introduction to

Bayesian Econometrics Edward Greenberg,2013 This textbook explains the basic ideas of subjective probability and shows how subjective probabilities must obey the usual rules of probability to ensure coherency It defines the likelihood function prior distributions and posterior distributions It explains how posterior distributions are the basis for inference and explores their basic properties Various methods of specifying prior distributions are considered with special emphasis on subject matter considerations and exchange ability The regression model is examined to show how analytical methods may fail in the derivation of marginal posterior distributions The remainder of the book is concerned with applications of the theory to important models that are used in economics political science biostatistics and other applied fields New to the second edition is a chapter on semiparametric regression and new sections on the ordinal probit item response factor analysis ARCH GARCH and stochastic volatility models The new edition also emphasizes the R programming language

Advances in Remote Sensing-based Disaster Monitoring and Assessment Jungho Im,Haemi Park,Wataru Takeuchi,2020-11-13

Remote sensing data and techniques have been widely used for disaster monitoring and assessment In particular recent advances in sensor technologies and artificial intelligence based modeling are very promising for disaster monitoring and readying responses aimed at reducing the damage caused by disasters This book contains eleven scientific papers that have studied novel approaches applied to a range of natural disasters such as forest fire urban land subsidence flood and tropical cyclones

Bootstrap Tests for Regression Models L. Godfrey,2009-07-29 An accessible discussion examining computationally intensive techniques and bootstrap methods providing ways to improve the finite sample performance of well known asymptotic tests for regression models This book uses the linear regression model as a framework for introducing simulation based tests to help perform econometric analyses

Limits to green revolution in rice in Africa Ragasa, Catherine,Chapoto, Anthony,2016-09-29 This paper examines closely the constraints in productivity improvements and evaluates available rice technologies looking at the heterogeneity of irrigated and rainfed ecologies in 10 regions in Ghana Employing yield response models profitability analysis and adoption models results show various practices contribute to yield improvements in irrigated and rainfed systems including chemical fertilizer use use of certified seed of improved varieties transplanting bunding leveling use of a sawah system seed priming and row planting Evidence also shows that extension services on rice production are limited and that intensifying extension services can contribute to increases in rice yield

Financial Market Bubbles and Crashes, Second Edition Harold L. Vogel,2018-08-16 Economists broadly define financial asset price bubbles as episodes in which prices rise with notable rapidity and depart from historically established asset valuation multiples and relationships Financial economists have for decades attempted to study and interpret bubbles through the prisms of rational expectations efficient markets and equilibrium arbitrage and capital asset pricing models but they have not made much if any progress toward a consistent and reliable theory that explains how and why bubbles and crashes evolve and can also be defined measured and compared This book develops a new and different approach that is

based on the central notion that bubbles and crashes reflect urgent short side rationing which means that as such extreme conditions unfold considerations of quantities owned or not owned begin to displace considerations of price

Debt in Times of Crisis Thomas Poufinas, 2021-08-27 Debt private and public and in particular excessive debt has been debated to be one of the root causes of economic crises At the same time economic crises are believed to lead to an increase of debt This book through a range of contributors explores certain constituents of an economy and attempts to identify their contribution to debt public and private especially in times of crisis namely bonds tariffs social security and non performing loans NPLs Furthermore it captures the implicit impact of the demography on debt through tariffs and social security and investigates the effect of quantitative easing purchase programs and as well as crises on debt In addition the cost of the reserve that a state may want to provision for in order to secure its economy from defaulting within a certain time horizon is also addressed and calculated This calculation offers an alternative valuation or pricing of excess debt default protection This book aims to offer a comparative study of countries especially those with a history of excessive debt and intends to realize whether an economic crisis can genuinely deteriorate debt or whether the debt unsustainability is preexisting to the crisis It will be relevant to students and researchers interested in economic policy and growth

Measuring Scholarly Impact Ying Ding, Ronald Rousseau, Dietmar Wolfram, 2014-11-06 This book is an authoritative handbook of current topics technologies and methodological approaches that may be used for the study of scholarly impact The included methods cover a range of fields such as statistical sciences scientific visualization network analysis text mining and information retrieval The techniques and tools enable researchers to investigate metric phenomena and to assess scholarly impact in new ways Each chapter offers an introduction to the selected topic and outlines how the topic technology or methodological approach may be applied to metrics related research Comprehensive and up to date Measuring Scholarly Impact Methods and Practice is designed for researchers and scholars interested in informetrics scientometrics and text mining The hands on perspective is also beneficial to advanced level students in fields from computer science and statistics to information science

Tourism Management, Marketing, and Development Marcello M. Mariani, Dimitrios Buhalis, Wojciech Czakon, Ourania Vitouladiti, 2016-04-29 Companies and destinations in the tourism sector are confronted with increasing managerial challenges and have to deal with a competitive turbulent and fast changing environment The understanding that both tourism companies and destinations endowed with the best assets natural and cultural cannot survive the escalating international competition without good managerial practices has provided significant momentum for the development of the disciplinary field of tourism management in the last three decades This volume recognizes the relevance of travel tourism and tourism activities as major economic drivers in the contemporary global economy with a specific focus on performance strategies and sustainability It is the collective intellectual effort of a number of international scholars who cultivate original research on tourism management from a variety of theoretical perspectives Together they outline the importance for tourism

companies and destinations to achieve and maintain a sustained competitive advantage by embracing sustainability and a Triple Bottom Line TBL approach to performance

Climate Variability and Change in the Rift Valley and Blue Nile Basin, Ethiopia Abate Mekuriaw Bizuneh, 2013 This study deals with three interrelated problems First it pursues the quest for local knowledge to understand climate variability and change at local levels Due to controversies uncertainties skepticism and embedded economic and political interests in the climate change discourse effective world collective action is more likely to delay for quite some time to come Moreover as climate change discourse remains very weak at engaging local knowledge policies that emanate from the discourse might be less responsive to local climate problems both in terms of policy ingredients and time frame So having highlighting the paramount importance of local knowledge this study documents and critically analyzes this knowledge system among subsistence farmers in Ethiopia Secondly it analyzes the economic impacts of climate variability and change and adaptation through quantitative methods with a special focus on crop production Finally it analyzes the factors that influence adaptive behavior In so doing it challenges the traditional approach of adaptation research and brings in a conceptual framework borrowed from psychosocial theory and empirically tests the approach in explaining adaptive behavior of farmers

The Philosophy of Causality in Economics Mariusz Maziarz, 2020-05-13 Approximately one in six top economic research papers draws an explicitly causal conclusion But what do economists mean when they conclude that A causes B Does cause say that we can influence B by intervening on A or is it only a label for the correlation of variables Do quantitative analyses of observational data followed by such causal inferences constitute sufficient grounds for guiding economic policymaking The Philosophy of Causality in Economics addresses these questions by analyzing the meaning of causal claims made by economists and the philosophical presuppositions underlying the research methods used The book considers five key causal approaches the regularity approach probabilistic theories counterfactual theories mechanisms and interventions and manipulability Each chapter opens with a summary of literature on the relevant approach and discusses its reception among economists The text details case studies and goes on to examine papers which have adopted the approach in order to highlight the methods of causal inference used in contemporary economics It analyzes the meaning of the causal claim put forward and finally reconstructs the philosophical presuppositions accepted implicitly by economists The strengths and limitations of each method of causal inference are also considered in the context of using the results as evidence for policymaking This book is essential reading to those interested in literature on the philosophy of economics as well as the philosophy of causality and economic methodology in general

Present Approach to Traffic Flow Theory and Research in Civil and Transportation Engineering Elżbieta Macioszek, Grzegorz Sierpiński, 2022-01-03 This book presents many valuable tips for making decisions related to traffic flow in the transport networks The knowledge base in practical examples as well as the decision support systems described in this book finds interest among people who face the daily challenge of searching for solutions to the problems of contemporary transport

networks and systems The publication is therefore addressed to local authorities related to the planning and development of development strategies for selected areas with regard to transport both in the urban and regional dimension and to representatives of business and industry as people directly involved in the implementation of traffic engineering solutions The tips contained in individual sections of the publication allow to look at a given problem in an advanced way and facilitate the selection of the appropriate strategy among others in relation to the evaluation of BEV and FCHEV electric vehicles in the creation of a sustainable transport systems development of ecological public transport on the example of selected cities impact of drivers waiting time on the gap acceptance at median uncontrolled T intersections In turn due to a new approach to theoretical models including inter alia the application of genetic algorithms for the planning of urban rail transportation system comprehensive estimate of life cycle costs of new technical systems using reliability verification algorithm application and comparison of machine learning algorithms in traffic signals prediction the publication also interests scientists and researchers carrying out research in this area

An Introduction to Statistical Genetic Data Analysis Melinda C. Mills,Nicola Barban,Felix C. Tropf,2020-02-18 A comprehensive introduction to modern applied statistical genetic data analysis accessible to those without a background in molecular biology or genetics Human genetic research is now relevant beyond biology epidemiology and the medical sciences with applications in such fields as psychology psychiatry statistics demography sociology and economics With advances in computing power the availability of data and new techniques it is now possible to integrate large scale molecular genetic information into research across a broad range of topics This book offers the first comprehensive introduction to modern applied statistical genetic data analysis that covers theory data preparation and analysis of molecular genetic data with hands on computer exercises It is accessible to students and researchers in any empirically oriented medical biological or social science discipline a background in molecular biology or genetics is not required The book first provides foundations for statistical genetic data analysis including a survey of fundamental concepts primers on statistics and human evolution and an introduction to polygenic scores It then covers the practicalities of working with genetic data discussing such topics as analytical challenges and data management Finally the book presents applications and advanced topics including polygenic score and gene environment interaction applications Mendelian Randomization and instrumental variables and ethical issues The software and data used in the book are freely available and can be found on the book s website

Data Science for Business and Decision Making Luiz Paulo Favero,Patricia Belfiore,2019-04-11 Data Science for Business and Decision Making covers both statistics and operations research while most competing textbooks focus on one or the other As a result the book more clearly defines the principles of business analytics for those who want to apply quantitative methods in their work Its emphasis reflects the importance of regression optimization and simulation for practitioners of business analytics Each chapter uses a didactic format that is followed by exercises and answers Freely accessible datasets enable students and professionals to work with Excel Stata

Statistical Software and IBM SPSS Statistics Software Combines statistics and operations research modeling to teach the principles of business analytics Written for students who want to apply statistics optimization and multivariate modeling to gain competitive advantages in business Shows how powerful software packages such as SPSS and Stata can create graphical and numerical outputs **Financial Mathematics, Volatility and Covariance Modelling** Julien

Chevallier,Stéphane Goutte,David Guerreiro,Sophie Saglio,Bilel Sanhaji,2019-06-28 This book provides an up to date series of advanced chapters on applied financial econometric techniques pertaining the various fields of commodities finance mathematics academics and students seeking convenient access to an unfamiliar area It will also be of great interest established researchers seeking a single repository on the current state of knowledge current debates and relevant literature

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