

Contributions to Economics

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Applied Econometric Analysis using Cross Section and Panel Data

 Springer

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Jan Jacobs



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Henri Theil's Contributions to Economics and Econometrics B. Raj,J. Koerts,2012-12-06 PREFACE TO THE COLLECTION
PREAMBLE The editors are pleased to present a selection of Henri Theil s contributions to economics and econometrics in three volumes In Volume I we have provided an overview of Theil s contributions a brief biography an annotated bibliography of his research and a selection of published and unpublished articles and chapters in books dealing with topics in econometrics Volume II contains Theil s contributions to demand analysis and information theory Volume III includes Theil s contributions in economic policy and forecasting and management science The selection of articles is intended to provide examples of Theil s many seminal and path breaking contributions to economics in such areas as econometrics statistics demand analysis information theory economic policy analysis aggregation theory forecasting index numbers management science sociology operations research higher education and much more The collection is also intended to serve as a tribute to him on the occasion of his 67th birthday These three volumes also highlight some of Theil s contributions and service to the profession as a leader advisor administrator teacher and researcher Theil s contributions which encompass many disciplines have been extensively cited both in scientific and professional journals These citations often place Theil among the top 10 researchers ranked according to number of times cited in the world in various disciplines

Handbook on the Economics of Foreign Aid Byron Lew,2015-10-30 It would be fair to say that foreign aid today is one of the most important factors in international relations and in the national economy of many countries as well as one of the most researched fields in economics Although much has been written on the subject of foreign aid this book contributes by taking stock of knowledge in the field with chapters summarizing long standing debates as well as the latest advances Several contributions provide new analytical insights or empirical evidence on different aspects of aid including how aid may be linked to trade and the motives for aid giving As a whole the book demonstrates how researchers have dealt with increasingly complex issues over time both theoretical and empirical on the allocation impact and efficacy of aid with aid policies placed at the center of the discussion In addition to students academics researchers and policymakers involved in development economics and foreign aid this Handbook will appeal to all those interested in development issues and international policies

Henri Theil's Contributions to Economics and Econometrics Henri Theil,1992

Factors in Studying Employment for Persons with Disability Barbara Altman,2017-09-17 This collection examines less frequently analyzed aspects of employment for persons with disabilities offering a variety of approaches to the conceptualization of work and how it differs across cultures organizations and types of disability

Advances in Applied Econometrics Subal C. Kumbhakar,Robin C. Sickles,Hung-Jen Wang,2025-01-08 This edited volume celebrates the profound legacy of Peter Schmidt an eminent figure in econometric research Originally featured as a Special Issue in Empirical Economics in 2023 this book gathers esteemed econometricians to honor Schmidt s influential work His distinguished career encompassed pioneering contributions to

various realms of econometrics including time series and panel data econometrics as well as stochastic frontier analysis This Festschrift beautifully captures his synergy of theoretical innovation and empirical significance Written by distinguished econometricians the volume presents the state of the art in econometrics traversing Schmidt s diverse interests It spotlights his impact on applied econometrics and features 25 contributions on topics such as panel data econometrics stochastic frontier analysis and efficiency productivity measurement time series methods general applied econometrics copulas nonparametric methods and limited dependent variable models Readers will gain an overview of the state of econometrics through the lens of Schmidt s multifaceted expertise exemplifying the enduring resonance of Schmidt s scholarly journey and his indelible impact on the field *Frontiers of Research in Economic Theory* J.L. Kellogg Graduate School of Management, 1998-11-13 Leading economists presenting fundamentally important issues in economic theory is the theme of the Nancy Schwartz lectures series held annually at the J L Kellogg Graduate School of Management of Northwestern University Reporting on lectures delivered in the years 1983 through 1997 this collection of essays discusses economic behavior at the individual and group level and the implications to the performance of economic systems Using non technical language the speakers present theoretical experimental and empirical analysis of decision making under uncertainty and under full and bounded rationality the influence of economic incentives and habits and the effects of learning and evolution on dynamic choice Perfect competition economic development social insurance and social mobility and negotiation and economic survival are major economic subjects analyzed through our understanding of economic behavior *Handbook of Research Methods and Applications in Empirical Macroeconomics* Nigar Hashimzade, Michael A. Thornton, 2013-01-01 This comprehensive Handbook presents the current state of art in the theory and methodology of macroeconomic data analysis It is intended as a reference for graduate students and researchers interested in exploring new methodologies but can also be employed as a graduate text The Handbook concentrates on the most important issues models and techniques for research in macroeconomics and highlights the core methodologies and their empirical application in an accessible manner Each chapter is largely self contained whilst the comprehensive introduction provides an overview of the key statistical concepts and methods All of the chapters include the essential references for each topic and provide a sound guide for further reading Topics covered include unit roots non linearities and structural breaks time aggregation forecasting the Kalman filter generalised method of moments maximum likelihood and Bayesian estimation vector autoregressive dynamic stochastic general equilibrium and dynamic panel models Presenting the most important models and techniques for empirical research this Handbook will appeal to students researchers and academics working in empirical macro and econometrics *Applied Econometrics* Dimitrios Asteriou, Stephen G. Hall, 2021-03-05 This trusted textbook returns in its 4th edition with even more exercises to help consolidate understanding and a companion website featuring additional materials including a solutions manual for instructors Offering a unique blend of theory and practical application it provides ideal preparation for doing

applied econometric work as it takes students from a basic level up to an advanced understanding in an intuitive step by step fashion Clear presentation of economic tests and methods of estimation is paired with practical guidance on using several types of software packages Using real world data throughout the authors place emphasis upon the interpretation of results and the conclusions to be drawn from them in econometric work This book will be essential reading for economics undergraduate and master s students taking a course in applied econometrics Its practical nature makes it ideal for modules requiring a research project New to this Edition Additional practical exercises throughout to help consolidate understanding A freshly updated companion website featuring a new solutions manual for instructors

Econometric Business Cycle

Research Jan Jacobs,2012-12-06 Econometric Business Cycle Research deals with econometric business cycle research EBCR a term introduced by the Nobel laureate Jan Tinbergen for his econometric method of testing economic business cycle theories EBCR combines economic theory and measurement in the study of business cycles i e ups and downs in overall economic activity We assess four methods of EBCR business cycle indicators simultaneous equations models vector autoregressive systems and real business indicators After a sketch of the history of the methods we investigate whether the methods meet the goals of EBCR the three traditional ones description forecasting and policy evaluation and the one Tinbergen introduced the implementation testing of business cycles The first three EBCR methods are illustrated for the Netherlands a typical example of a small open economy The main conclusion of the book is that simultaneous equation models are the best vehicle for EBCR if all its goals are to be attained simultaneously This conclusion is based on a fairly detailed assessment of the methods and is not over turned in the empirical illustrations The main conclusion does not imply the end of other EBCR methods Not all goals have to be met with a single vehicle other methods might serve the purpose equally well or even better For example if one is interested in business cycle forecasts one might prefer a business cycle indicator or vector autoregressive system A second conclusion is that many ideas concepts that play an important role in current discussions about econometric methodology in general and EBCR in particular were put forward in the 1930s and 1940s A third conclusion is that it is difficult if not impossible to compare the outcomes of RBC models to outcomes of the other three methods because RBC modellers are not interested in modelling business cycles on an observation per observation basis A more general conclusion in this respect is that methods should adopt the same concept of business cycles to make them comparable

The Measurement of Economic Relationships Peter Tryfos,2013-03-09 A stranger in academia cannot but be impressed by the apparent uniformity and precision of the methodology currently applied to the measurement of economic relationships In scores of journal articles and other studies a theoretical argument is typically presented to justify the position that a certain variable is related to certain other possibly causal variables Regression or a related method is applied to a set of observations on these variables and the conclusion often emerges that the causal variables are indeed significant at a certain level thereby lending support to the theoretical argument an argument presumably formulated

independently of the observations A variable may be declared significant and few doubt that this does not mean important at say the 0.05 level but not the 0.01 The effects of the variables are calculated to many significant digits and are often accompanied by intervals and forecasts of not quite obvious meaning but certainly of reassuring confidence The uniformity is also evident in the many mathematically advanced text books of statistics and econometrics and in their less rigorous introductory versions for students in economics or business It is reflected in the tools of the profession computer programs from the generations addressed to the incidental researcher to the dedicated and sophisticated programs used by the experts display the same terms and implement the same methodology In short there appears no visible alternative to the established methodology and no sign of reservations concerning its validity

Applied Econometrics Chia-Lin Chang, 2019-05-13 Although the theme of the monograph is primarily related to Applied Econometrics there are several theoretical contributions that are associated with empirical examples or directions in which the novel theoretical ideas might be applied The monograph is associated with significant and novel contributions in theoretical and applied econometrics economics theoretical and applied financial econometrics quantitative finance risk financial modeling portfolio management optimal hedging strategies theoretical and applied statistics applied time series analysis forecasting applied mathematics energy economics energy finance tourism research tourism finance agricultural economics informatics data mining bibliometrics and international rankings of journals and academics

Modeling Economic Growth in Contemporary India Bruno S. Sergi, Aviral Kumar Tiwari, Samia Nasreen, 2024-07-22 This volume focuses on core topics of economic disruption caused by the Covid 19 pandemic changes in socio cultural relationships behavioural patterns and psychological attitudes governing human interaction and government policies to stabilize the Indian economy and contribute to sustainable growth

Labor Supply and Taxation Richard Blundell, 2016-03-18 This volume presents Richard Blundell's outstanding research on the modern economic analysis of labor markets and public policy reforms Professor Blundell's hugely influential work has enhanced greatly our understanding of how individuals' behavior on the labor market respond to taxation and social policy influence Edited by IZA this volume brings together the author's key papers some co-authored and some unpublished with new introductions and an epilogue It covers some of the main research insights in the study of labor supply The question of how individuals adapt their behavior in response to policy changes is one of the most investigated topics in empirical labor and public economics Do people reduce their working hours if governments decide to raise taxes Might they even withdraw completely from the labor market Labor supply estimations are extensively used for various policy analyses and economic research Labor supply elasticities are key information when evaluating tax benefit policy reforms and their effect on tax revenue employment and redistribution The chapters cover empirical and theoretical developments as well as applications to tax and welfare reform and each represents a substantive research contribution from Blundell's publications in top research outlets

Advances in Panel Data Analysis in Applied Economic Research Nicholas Tsounis, Aspasia Vlachvei, 2018-04-17

This proceedings volume presents new methods and applications in applied economic research with an emphasis on advances in panel data analysis. Featuring papers presented at the 2017 International Conference on Applied Economics ICOAE held at Coventry University, this volume provides current research on econometric panel data methodologies as they are applied in microeconomics, macroeconomics, financial economics, and agricultural economics. International Conference on Applied Economics ICOAE is an annual conference that started in 2008 designed to bring together economists from different fields of applied economic research in order to share methods and ideas. Applied economics is a rapidly growing field of economics that combines economic theory with econometrics to analyse economic problems of the real world usually with economic policy interest. In addition, there is growing interest in the field for panel data estimation methods, tests, and techniques. This volume makes a contribution in the field of applied economic research in this area. Featuring country-specific studies, this book will be of interest to academics, students, researchers, practitioners, and policy makers in applied economics and economic policy.

The Econometrics of Demand Systems David L. Edgerton, Bengt Assarsson, Anders Hummelmoose, Ilkka P. Laurila, Kyrre Rickertsen, Per Halvor Vale, 2012-12-06. This book contains some of the results from the research project 'Demand for Food in the Nordic Countries' which was initiated in 1988 by Professor Olof Bolin of the Agricultural University in Ultuna, Sweden, and by Professor Karl Iohan Weckman of the University of Helsinki, Finland. A pilot study was carried out by Bengt Assarsson which in 1989 led to a successful application for a research grant from the NKJ The Nordic Contact Body for Agricultural Research through the national research councils for agricultural research in Denmark, Finland, Norway, and Sweden. We are very grateful to Olof Bolin and Karl Iohan Weckman without whom this project would not have come about, and to the national research councils in the Nordic countries for the generous financial support we have received for this project. We have received comments and suggestions from many colleagues and this has improved our work substantially. At the start of the project, a reference group was formed consisting of Professor Olof Bolin, Professor Anders Klevmarken, Agr. Gert Aage Nielsen, Professor Karl Iohan Weckman, and Cando oecon Per Halvor Vale. Gert Aage Nielsen left the group early in the project for a position in Landbanken and was replaced by Professor Lars Otto, while Per Halvor Vale soon joined the research staff. The reference group has given us useful suggestions and encouraged us in our work. We are very grateful to them.

The Kalman Filter in Finance C. Wells, 2013-03-09. A non-technical introduction to the question of modeling with time-varying parameters using the beta coefficient from Financial Economics as the main example. After a brief introduction to this coefficient for those not versed in finance, the book presents a number of rather well-known tests for constant coefficients and then performs these tests on data from the Stockholm Exchange. The Kalman filter is then introduced, and a simple example is used to demonstrate the power of the filter. The filter is then used to estimate the market model with time-varying betas. The book concludes with further examples of how the Kalman filter may be used in estimation models used in analyzing other aspects of finance. Since both the programs and the data used in the book are available for downloading, the

book is especially valuable for students and other researchers interested in learning the art of modeling with time varying coefficients

Essays in Honor of Joon Y. Park Yoosoon Chang, Sokbae Lee, J. Isaac Miller, 2023-04-24 Volumes 45a and 45b of *Advances in Econometrics* honor Professor Joon Y Park who has made numerous and substantive contributions to the field of econometrics over a career spanning four decades since the 1980s and counting

Economics in the Shadows of Darwin and Marx Geoffrey Martin Hodgson, 2014-05-14 Almost 150 years after their major works were published Darwin and Marx stand alone as the premier theorists of the evolution of complex living systems Hodgson's unique contribution in these essays is to capture the spirit of these two great thinkers in their ability to see universal principles in particular contextual frameworks Using an evolutionary and institutional approach to examine a variety of theoretical issues Hodgson avoids both the postmodern disease of extreme relativism and the rigidity of insisting on one true religion for economic theory This book is a major contribution to the current revolution in economic theory John M Gowdy Rensselaer Polytechnic Institute US

Economics in the Shadows of Darwin and Marx examines the legacies of these two giants of thought for the social sciences in the twenty first century

Journal of Economic Literature, 2005

The SAGE Handbook of Social Media Research Methods Anabel Quan-Haase, Luke Sloan, 2022-09-02 The SAGE Handbook of Social Media Research Methods spans the entire research process from data collection to analysis and interpretation This second edition has been comprehensively updated and expanded from 39 to 49 chapters In addition to a new section of chapters focussing on ethics privacy and the politics of social media data the new edition provides broader coverage of topics such as Data sources Scraping and spidering data Locative data video data and linked data Platform specific analysis Analytical tools Critical social media analysis Written by leading scholars from across the globe the chapters provide a mix of theoretical and applied assessments of topics and include a range of new case studies and data sets that exemplify the methodological approaches This Handbook is an essential resource for any researcher or postgraduate student embarking on a social media research project

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