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Paul W. Wilson  
*Editors*

# Exploring Research Frontiers in Contemporary Statistics and Econometrics

*A Festschrift for Léopold Simar*

 Springer

# Exploring Research Frontiers In Contemporary Statistics And Econometrics

**Badi H. Baltagi**



## **Exploring Research Frontiers In Contemporary Statistics And Econometrics:**

**Exploring Research Frontiers in Contemporary Statistics and Econometrics** Ingrid Van Keilegom, Paul W. Wilson, 2011-09-15 This book collects contributions written by well known statisticians and econometricians to acknowledge L opold Simar s far reaching scientific impact on Statistics and Econometrics throughout his career The papers contained herein were presented at a conference in Louvain la Neuve in May 2009 in honor of his retirement The contributions cover a broad variety of issues surrounding frontier estimation which L opold Simar has contributed much to over the past two decades as well as related issues such as semiparametric regression and models for censored data This book collects contributions written by well known statisticians and econometricians to acknowledge L opold Simar s far reaching scientific impact on Statistics and Econometrics throughout his career The papers contained herein were presented at a conference in Louvain la Neuve in May 2009 in honor of his retirement The contributions cover a broad variety of issues surrounding frontier estimation which L opold Simar has contributed much to over the past two decades as well as related issues such as semiparametric regression and models for censored data Handbook on Public Sector Efficiency António Afonso, João Tovar Jalles, Ana Venâncio, 2023-03-02 Examining the increasingly relevant topic of public sector efficiency this dynamic Handbook investigates the context of constrained fiscal space and public funding sources using cross country datasets in areas including China India and sub Saharan Africa and OECD economies **Festschrift in Honor of Peter Schmidt** Robin C. Sickles, William C. Horrace, 2014-03-15 From the Introduction This volume is dedicated to the remarkable career of Professor Peter Schmidt and the role he has played in mentoring us his PhD students Peter s accomplishments are legendary among his students and the profession Each of the papers in this Festschrift is a research work executed by a former PhD student of Peter s from his days at the University of North Carolina at Chapel Hill to his time at Michigan State University Most of the papers were presented at The Conference in Honor of Peter Schmidt June 30 July 2 2011 The conference was largely attended by his former students and one current student who traveled from as far as Europe and Asia to honor Peter This was a conference to celebrate Peter s contribution to our contributions By our contributions we mean the research papers that make up this Festschrift and the countless other publications by his students represented and not represented in this volume Peter s students may have their families to thank for much that is positive in their lives However if we think about it our professional lives would not be the same without the lessons and the approaches to decision making that we learned from Peter We spent our days together at Peter s conference and the months since reminded of these aspects of our personalities and life goals that were enhanced fostered and nurtured by the very singular experiences we have had as Peter s students We recognized in 2011 that it was unlikely we would all be together again to celebrate such a wonderful moment in ours and Peter s lives and pledged then to take full advantage of it We did then and we are now in the form of this volume *The Oxford Handbook of Panel Data* Badi H. Baltagi, 2014-11-03 The Oxford Handbook of Panel Data examines new

developments in the theory and applications of panel data It includes basic topics like non stationary panels co integration in panels multifactor panel models panel unit roots measurement error in panels incidental parameters and dynamic panels spatial panels nonparametric panel data random coefficients treatment effects sample selection count panel data limited dependent variable panel models unbalanced panel models with interactive effects and influential observations in panel data Contributors to the Handbook explore applications of panel data to a wide range of topics in economics including health labor marketing trade productivity and macro applications in panels This Handbook is an informative and comprehensive guide for both those who are relatively new to the field and for those wishing to extend their knowledge to the frontier It is a trusted and definitive source on panel data having been edited by Professor Badi Baltagi widely recognized as one of the foremost econometricians in the area of panel data econometrics Professor Baltagi has successfully recruited an all star cast of experts for each of the well chosen topics in the Handbook

*Measurement of Productivity and Efficiency* Robin C. Sickles,Valentin Zelenyuk,2019-03-28 Provides a comprehensive approach to productivity and efficiency analysis using economic and econometric theory

**Productivity and Efficiency Analysis** Christopher J. O'Donnell,2018-12-12 This book provides a coherent description of the main concepts and statistical methods used to analyse economic performance The focus is on measures of performance that are of practical relevance to policy makers Most if not all of these measures can be viewed as measures of productivity and or efficiency Linking fields as diverse as index number theory data envelopment analysis and stochastic frontier analysis the book explains how to compute measures of input and output quantity change that are consistent with measurement theory It then discusses ways in which meaningful measures of productivity change can be decomposed into measures of technical progress environmental change and different types of efficiency change The book is aimed at graduate students researchers statisticians accountants and economists working in universities regulatory authorities government departments and private firms The book contains many numerical examples Computer codes and datasets are available on a companion website

**Essays in Honor of Subal Kumbhakar** Christopher F. Parmeter,Mike G. Tsionas,Hung-Jen Wang,2024-04-05 It is the editor s distinct privilege to gather this collection of papers that honors Subhal Kumbhakar s many accomplishments drawing further attention to the various areas of scholarship that he has touched

*The Palgrave Handbook of Economic Performance Analysis* Thijs ten Raa,William H. Greene,2019-12-13 This Handbook takes an econometric approach to the foundations of economic performance analysis The focus is on the measurement of efficiency productivity growth and performance These concepts are commonly measured residually and difficult to quantify in practice In real life applications efficiency and productivity estimates are often quite sensitive to the models used in the performance assessment and the methodological approaches adopted by the analysis The Palgrave Handbook of Performance Analysis discusses the two basic techniques of performance measurement deterministic benchmarking and stochastic benchmarking in detail and addresses the statistical techniques that connect them All chapters include applications and

explore topics ranging from the output input ratio to productivity indexes and national statistics      **Advances in Economic Measurement** Duangkamon Chotikapanich, Alicia N. Rambaldi, Nicholas Rohde, 2022-10-03 The purpose of this book is to honour D S Prasada Rao and his many outstanding contributions to economic measurement including index number methods for international comparisons of prices real incomes output and productivity stochastic approaches to index numbers purchasing power parities for the measurement of regional and global inequality and poverty and measurement of income and economic insecurity This book brings together contributions by well known and influential researchers in the field of economic measurement with special focus on topics in productivity measurement Part I income and health inequality inequality of opportunity and measurement of insecurity Part II index number theory and applications to consumer price index numbers international comparisons of prices and real expenditures and housing price index numbers Part III The chapters are authored by eminent researchers including Conchita D Ambrosio Bert Balk Erwin Diewert Robert Hill Robert Inklaar Knox Lovell Robin Sickles Jacques Silber and Marcel Timmer The contributed papers offer in depth reviews of the state of the art in these areas with a focus on the existing methods and applications making the volume an invaluable source for both experienced researchers and new researchers including PhD and other postgraduate students      **Handbook of Production Economics** Subhash C. Ray, Robert G. Chambers, Subal C. Kumbhakar, 2022-06-02 This three volume handbook includes state of the art surveys in different areas of neoclassical production economics Volumes 1 and 2 cover theoretical and methodological issues only Volume 3 includes surveys of empirical applications in different areas like manufacturing agriculture banking energy and environment and so forth      **Benchmarking for Performance Evaluation** Subhash C. Ray, Subal C. Kumbhakar, Pami Dua, 2015-03-25 This book provides a detailed introduction to the theoretical and methodological foundations of production efficiency analysis using benchmarking Two of the more popular methods of efficiency evaluation are Stochastic Frontier Analysis SFA and Data Envelopment Analysis DEA both of which are based on the concept of a production possibility set and its frontier Depending on the assumed objectives of the decision making unit a Production Cost or Profit Frontier is constructed from observed data on input and output quantities and prices While SFA uses different maximum likelihood estimation techniques to estimate a parametric frontier DEA relies on mathematical programming to create a nonparametric frontier Yet another alternative is the Convex Nonparametric Frontier which is based on the assumed convexity of the production possibility set and creates a piecewise linear frontier consisting of a number of tangent hyper planes Three of the papers in this volume provide a detailed and relatively easy to follow exposition of the underlying theory from neoclassical production economics and offer step by step instructions on the appropriate model to apply in different contexts and how to implement them Of particular appeal are the instructions on i how to write the codes for different SFA models on STATA ii how to write a VBA Macro for repetitive solution of the DEA problem for each production unit on Excel Solver and iii how to write the codes for the Nonparametric Convex Frontier estimation The three

other papers in the volume are primarily theoretical and will be of interest to PhD students and researchers hoping to make methodological and conceptual contributions to the field of nonparametric efficiency analysis

**Productivity and Efficiency Analysis** William H. Greene, Lynda Khalaf, Robin Sickles, Michael Veall, Marcel-Cristian Voia, 2015-12-29 This proceedings volume examines the state of the art of productivity and efficiency analysis and adds to the existing research by bringing together a selection of the best papers from the 8th North American Productivity Workshop NAPW. It also aims to analyze world wide perspectives on challenges that local economies and institutions may face when changes in productivity are observed. The volume comprises of seventeen papers that deal with productivity measurement, productivity growth, dynamics of productivity change, measures of labor productivity, measures of technical efficiency in different sectors, frontier analysis, measures of performance, industry instability and spillover effects. These papers are relevant to academia but also to public and private sectors in terms of the challenges firms, financial institutions, governments and individuals may face when dealing with economic and education related activities that lead to increase or decrease of productivity. The North American Productivity Workshop brings together academic scholars and practitioners in the field of productivity and efficiency analysis from all over the world. It is a four day conference exploring topics related to productivity, production theory and efficiency measurement in economics, management science, operations research, public administration and related fields. The papers in this volume also address general topics as health, energy, finance, agriculture, utilities and economic development among others. The editors are comprised of the 2014 local organizers, program committee members and celebrated guest conference speakers.

*Informatics in Economy* Gheorghe Cosmin Silaghi, Robert Andrei Buchmann, Catalin Boja, 2017-12-27 This book constitutes revised selected papers from the 15th International Conference on Informatics in Economy IE 2016 held in Cluj Napoca, Romania in June 2016. The 10 full papers and 4 short papers presented in this volume were carefully reviewed and selected from 31 extended paper submissions for this book. They are organized in sections on Distributed Systems, Information Systems Adoption, Knowledge Representation and Processing, Domain specific Data Analysis and Computational Models. The volume also contains one invited keynote paper in full paper length.

*Handbook of Measurement Error Models* Grace Y. Yi, Aurore Delaigle, Paul Gustafson, 2021-10-17 Measurement error arises ubiquitously in applications and has been of long standing concern in a variety of fields including medical research, epidemiological studies, economics, environmental studies and survey research. While several research monographs are available to summarize methods and strategies of handling different measurement error problems, research in this area continues to attract extensive attention. The Handbook of Measurement Error Models provides overviews of various topics on measurement error problems. It collects carefully edited chapters concerning issues of measurement error and evolving statistical methods with a good balance of methodology and applications. It is prepared for readers who wish to start research and gain insights into challenges, methods and applications related to error prone data. It also serves as a reference text on statistical methods and applications.

pertinent to measurement error models for researchers and data analysts alike Features Provides an account of past development and modern advancement concerning measurement error problems Highlights the challenges induced by error contaminated data Introduces off the shelf methods for mitigating deleterious impacts of measurement error Describes state of the art strategies for conducting in depth research *Data Envelopment Analysis* Joe Zhu, 2015-03-18 This handbook represents a milestone in the progression of Data Envelopment Analysis DEA Written by experts who are often major contributors to DEA theory it includes a collection of chapters that represent the current state of the art in DEA research Topics include distance functions and their value duals cross efficiency measures in DEA integer DEA weight restrictions and production trade offs facet analysis in DEA scale elasticity benchmarking and context dependent DEA fuzzy DEA non homogenous units partial input output relations super efficiency treatment of undesirable measures translation invariance stochastic nonparametric envelopment of data and global frontier index Focusing only on new models approaches of DEA the book includes contributions from Juan Aparicio Mette Asmild Yao Chen Wade D Cook Juan Du Rolf F re Julie Harrison Raha Imanirad Andrew Johnson Chiang Kao Abolfazl Keshvari Timo Kuosmanen Sungmook Lim Wenbin Liu Dimitri Margaritis Reza Kazemi Martin Ole B Olesen Jesus T Pastor Niels Chr Petersen Victor V Podinovski Paul Rouse Antti Saastamoinen Biresh K Sahoo Kaoru Tone and Zhongbao Zhou **2012** ,2013-03-01 Particularly in the humanities and social sciences festschrifts are a popular forum for discussion The IJBF provides quick and easy general access to these important resources for scholars and students The festschrifts are located in state and regional libraries and their bibliographic details are recorded Since 1983 more than 659 000 articles from more than 30 500 festschrifts published between 1977 and 2011 have been catalogued *Handbook on Data Envelopment Analysis* William W. Cooper, Lawrence M. Seiford, Joe Zhu, 2011-08-23 This handbook covers DEA topics that are extensively used and solidly based The purpose of the handbook is to 1 describe and elucidate the state of the field and 2 where appropriate extend the frontier of DEA research It defines the state of the art of DEA methodology and its uses This handbook is intended to represent a milestone in the progression of DEA Written by experts who are generally major contributors to the topics to be covered it includes a comprehensive review and discussion of basic DEA models which in the present issue extensions to the basic DEA methods and a collection of DEA applications in the areas of banking engineering health care and services The handbook s chapters are organized into two categories i basic DEA models concepts and their extensions and ii DEA applications First edition contributors have returned to update their work The second edition includes updated versions of selected first edition chapters New chapters have been added on different approaches with no need for a priori choices of weights called multipliers that reflect meaningful trade offs construction of static and dynamic DEA technologies slacks based model and its extensions DEA models for DMUs that have internal structures network DEA that can be used for measuring supply chain operations Selection of DEA applications in the service sector with a focus on building a conceptual framework research design and interpreting results **Journal of**

**Economic Literature** ,2014      Mathematical Reviews ,1993      **Statistical Methods for Experimental Research in Education and Psychology** Jimmie Leppink,2019-05-30 This book focuses on experimental research in two disciplines that have a lot of common ground in terms of theory experimental designs used and methods for the analysis of experimental research data education and psychology Although the methods covered in this book are also frequently used in many other disciplines including sociology and medicine the examples in this book come from contemporary research topics in education and psychology Various statistical packages commercial and zero cost Open Source ones are used The goal of this book is neither to cover all possible statistical methods out there nor to focus on a particular statistical software package There are many excellent statistics textbooks on the market that present both basic and advanced concepts at an introductory level and or provide a very detailed overview of options in a particular statistical software programme This is not yet another book in that genre Core theme of this book is a heuristic called the question design analysis bridge there is a bridge connecting research questions and hypotheses experimental design and sampling procedures and common statistical methods in that context Each statistical method is discussed in a concrete context of a set of research question with directed one sided or undirected two sided hypotheses and an experimental setup in line with these questions and hypotheses Therefore the titles of the chapters in this book do not include any names of statistical methods such as analysis of variance or analysis of covariance In a total of seventeen chapters this book covers a wide range of topics of research questions that call for experimental designs and statistical methods fairly basic or more advanced



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