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School of Management Sergio M Focardi Paris France is a founding partner of the Paris based consulting firm The Intertek Group Teo Jasic PhD Frankfurt Germany is a senior manager with a leading international management consultancy firm in The Econometrics of Panel Data László Mátyás, Patrick Sevestre, 2013-12-01 The aim of this volume is to Frankfurt provide a general overview of the econometrics of panel data both from a theoretical and from an applied viewpoint Since the pioneering papers by Edwin Kuh 1959 Yair Mundlak 1961 Irving Hoch 1962 and Pietro Balestra and Marc Nerlove 1966 the pooling of cross sections and time series data has become an increasingly popular way of quantifying economic relationships Each series provides information lacking in the other so a combination of both leads to more accurate and reliable results than would be achievable by one type of series alone Over the last 30 years much work has been done investigation of the properties of the applied estimators and test statistics analysis of dynamic models and the effects of eventual measurement errors etc These are just some of the problems addressed by this work In addition some specific diffi culties associated with the use of panel data such as attrition heterogeneity selectivity bias pseudo panels etc have also been explored The first objective of this book which takes up Parts I and II is to give as complete and up to date a presentation of these theoretical developments as possible Part I is concerned with classical linear models and their extensions Part II deals with nonlinear models and related issues logit and pro bit models latent variable models duration and count data models incomplete panels and selectivity bias point processes and simulation techniques The Basics of Financial Econometrics Frank J. Fabozzi, Sergio M. Focardi, Svetlozar T. Rachev, Bala G. Arshanapalli, 2014-03-04 An accessible guide to the growing field of financial econometrics As finance and financial products have become more complex financial econometrics has emerged as a fast growing field and necessary foundation for anyone involved in quantitative finance The techniques of financial econometrics facilitate the development and management of new financial instruments by providing models for pricing and risk assessment In short financial econometrics is an indispensable component to modern finance The Basics of Financial Econometrics covers the commonly used techniques in the field without using unnecessary mathematical statistical analysis It focuses on foundational ideas and how they are applied Topics covered include regression models factor analysis volatility estimations and time series techniques Covers the basics of financial econometrics an important topic in quantitative finance Contains several chapters on topics typically not covered even in basic books on econometrics such as model selection model risk and mitigating model risk Geared towards both practitioners and finance students who need to understand this dynamic discipline but may not have advanced mathematical training this book is a valuable resource on a topic of growing importance The Economics and Econometrics of Innovation David Encaoua, Bronwyn H. Hall, François Laisney, Jacques Mairesse, 2013-03-09 During the past few decades the interest of economists in the sources of long term economic growth has led an increasing number of them to focus on the role of innovation in creating that growth Although some researchers have always been interested in this topic the groundbreaking work of Solow 1957 Nelson 1959 and Arrow 1962 made many

other economists recognize the central role played by innovation in almost all spheres of economic activity The Economics and Econometrics of Innovation presents a valuable overview of the work of the world's most renowned experts in the field of innovation and technical change It collects 22 outstanding contributions that reflect the results of the vast worldwide research efforts and remind us of the importance of economic incentives in shaping and directing innovative activities The volume presents an edited selection of papers that were first presented at the 10th International ADRES conference One particular goal of this book is to bring out the complementary nature of the various approaches to innovation and to facilitate in depth dialogues both between microeconomists and macroeconomists and between theoreticians and econometricians General topics that are considered range from the economy wide effects of innovation on growth and employment to the variation of individual firm innovative performance from the analysis of networks and standardization to the role of intellectual property rights and the assessment of knowledge spillovers Besides the wealth of information presented in the chapters readers of this volume will also appreciate the value of examining a single question from different angles and by Financial, Macro and Micro Econometrics Using R ,2020-01-20 Financial Macro and Micro using different methods Econometrics Using R Volume 42 provides state of the art information on important topics in econometrics including multivariate GARCH stochastic frontiers fractional responses specification testing and model selection exogeneity testing causal analysis and forecasting GMM models asset bubbles and crises corporate investments classification forecasting nonstandard problems cointegration financial market jumps and co jumps among other topics Econometrics: Economic growth in the information age Dale Weldeau Jorgenson, 2000 Volumes 1 and 3 contain papers written or co written by Jorgenson Volume 2 is a collection of 13 revised and updated papers presented at a conference held on May 7 8 1993 at the John F Kennedy School of Government Harvard University to honor Jorgenson on the occasion of his 60th birthday

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Econometrics: A Primer for the Modern Student Pasquale De Marco, 2025-08-12 Econometrics A Primer for the Modern Student is a comprehensive and accessible textbook that introduces students to the essential concepts of econometrics Written in a clear and engaging style the book provides a solid

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