

ANALYSING THE STRUCTURE OF ECONOMETRIC MODELS

Advanced Studies in Theoretical and Applied Econometrics
Volume 2

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Analyzing The Structure Of Econometric Models Hardcover

Takamasa Akiyama, Ronald C. Duncan

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The Structural Econometric Time Series Analysis Approach Arnold Zellner, Franz C. Palm, 2004-10-21 Bringing together a collection of previously published work this book provides a discussion of major considerations relating to the construction of econometric models that work well to explain economic phenomena predict future outcomes and be useful for policy making Analytical relations between dynamic econometric structural models and empirical time series MVARMA VAR transfer function and univariate ARIMA models are established with important application for model checking and model construction The theory and applications of these procedures to a variety of econometric modeling and forecasting problems as well as Bayesian and non Bayesian testing shrinkage estimation and forecasting procedures are also presented and applied Finally attention is focused on the effects of disaggregation on forecasting precision and the Marshallian Macroeconomic Model that features demand supply and entry equations for major sectors of economies is analysed and described This volume will prove invaluable to professionals academics and students alike

Analyzing the Structure of Economic Models J.P. Ancot, 2012-12-06 Understanding the structure of a large econometric model is rather like the art of winetasting or like the art of playing a musical instrument The quality of a wine results from a complex combination of various elements such as its colour which should be clear and crystalline its smell which can be decomposed into a general aroma and a variety of particular characteristics more or less persistent depending on the type and the age of the wine its taste of course which again is a complex system whose equilibrium and charm depend on the whole set of ingredients alcohol tannin glycerine sugar acidity Similarly a clarinetist s musicianship depends on the quality of his instrument on his embouchure fingering tonguing and articulation techniques on his sense for rhythm phasing and tone colour However the enchantment produced by a Romanee Conti or by a brilliant performance of Brahms F minor sonata for clarinet and piano arises from a process which is at the same time much simpler and much more complex than the straightforward juxtaposition of individual causal relations In recent years econometricians and macro economists have been challenged by the problem of keeping abreast with an ever increasing number of increasingly more complex large econometric models The necessity of developing systematic analytical tools to study the often implicit and hidden structure of these models has become more evident

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disequilibria financial flows and money market sectors *Econometric Analysis of Regional Economy* Sachiyo Asahi,2024-03-27 This book provides readers with an analysis of econometric methods using statistical information to examine actual aspects of Japan s regional economy Beginning with ways of ascertaining the economy of a region s production factors the book describes methods for creating new data using various regional statistical data that link regions within prefectures The topics addressed here are some of the most pressing issues in Japan s regional economy These include economic ripple effects due to social capital and public investment economic evaluation of the environment for sustainable growth the impacts of overtourism congestion phenomenon and the measurement of the total fertility rate of female employees in industry The book provides a way to comprehend the actual conditions of Japan s regions and the level of regional economic sectoral effects and regional externalities an analytical method to obtain the information required for policy making Combining socially related fields on a wide range of issues in Japan s regional economy the detailed studies are aimed especially at researchers and policymakers working on econometric analysis research based on economic theory

Recent Advances in the Analysis of Competition Policy and Regulation Joseph E. Harrington,Yannis Katsoulacos,2012-01-01 This volume collects a number of original cutting edge contributions that take the reader swiftly and easily to the frontier of research on most of the current hot topics in industrial organization antitrust and regulation Skillfully edited by two outstanding leaders in the field the volume will be a precious source for students researchers and practitioners that need to figure out what research has achieved in recent years on these important policy issues Giancarlo Spagnolo SITE Stockholm School of Economics and University of Tor Vergata Sweden This state of the art volume highlights important recent research contributions covering all the significant themes surrounding competition policy and regulation including financial regulation and multisided markets Bringing scholars and policymakers to the frontiers of research and addressing the critical issues of the day the book presents original important new theoretical and empirical results The distinguished contributors include P Agrel K Alexander J Cr mer X Dassiou G Deltas F Etro L Filistrucchi P Fotis M Gilli J Harrington Jr T Huertas M Ivaldi B Jullien V Marques M Peitz Y Spiegel E Tarrantino and G Wood *Recent Advances in the Analysis of Competition Policy and Regulation* will prove insightful for academic economists consultants and policymakers interested in these fields [Factor Analysis at 100](#) Robert Cudeck,Robert C. MacCallum,2007-03-06 Factor analysis is one of the success stories of statistics in the social sciences The reason for its wide appeal is that it provides a way to investigate latent variables the fundamental traits and concepts in the study of individual differences Because of its importance a conference was held to mark the centennial of the publication of Charles Spearman s seminal 1904 article which introduced the major elements of this invaluable statistical tool This book evolved from that conference It provides a retrospective look at major issues and developments as well as a prospective view of future directions in factor analysis and related methods In so doing it demonstrates how and why factor analysis is considered to be one of the methodological pillars of behavioral research

Featuring an outstanding collection of contributors this volume offers unique insights on factor analysis and its related methods Several chapters have a clear historical perspective while others present new ideas along with historical summaries In addition the book reviews some of the extensions of factor analysis to such techniques as latent growth curve models models for categorical data and structural equation models Factor Analysis at 100 will appeal to graduate students and researchers in the behavioral social health and biological sciences who use this technique in their research A basic knowledge of factor analysis is required and a working knowledge of linear algebra is helpful *The SAGE Handbook of Social Network Analysis* John Scott, Peter J. Carrington, 2011-05-25 This sparkling Handbook offers an unrivalled resource for those engaged in the cutting edge field of social network analysis Systematically it introduces readers to the key concepts substantive topics central methods and prime debates Among the specific areas covered are Network theory Interdisciplinary applications Online networks Corporate networks Lobbying networks Deviant networks Measuring devices Key Methodologies Software applications The result is a peerless resource for teachers and students which offers a critical survey of the origins basic issues and major debates The Handbook provides a one stop guide that will be used by readers for decades to come

Bayesian Analysis in Econometrics and Statistics Arnold Zellner, 1997 This book presents some of Arnold Zellner's outstanding contributions to the philosophy theory and application of Bayesian analysis particularly as it relates to statistics econometrics and economics The volume contains both previously published and new material which cite and discuss the work of Bayesians who have made a contribution by helping researchers and analysts in many professions to become more effective in learning from data and making decisions Bayesian and non Bayesian approaches are compared in several papers Other articles include theoretical and applied results on estimation model comparison prediction forecasting prior densities model formulation and hypothesis testing In addition a new information processing approach is presented that yields Bayes's Theorem as a perfectly efficient information processing rule This volume will be essential reading for academics and students interested in qualitative methods as well as industrial analysts and government officials

Analysis of the World Coffee Market Takamasa Akiyama, Ronald C. Duncan, 1982 **Essays in Industrial Organization** Bryan Keating, 2007 **Analysis of the World Cocoa Market** Takamasa Akiyama, Ronald C. Duncan, 1982 **World Bank Commodity Models: Papers presented at the Workshop on Commodity Models and Policies, Aarhus, December 14-17, 1979**, 1981 **The American Economic Review**, 2001 Includes annual List of doctoral dissertations in political economy in progress in American universities and colleges **JOURNAL OF ECONOMETRICS: ANNALS 1991-3, THE MEASUREMENT AND ANALYSIS OF WELFARE -- VOLUME 50 (1991)**, 1991 **Journal of Econometrics**, 1986 *Evaluating the Reliability of Macro-economic Models* Gregory C. Chow, Paolo Corsi, 1982 **Environment and Planning**, 2008 **Economics Letters**, 1983

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