

1. Record Nr.	UNINA9910454561003321
Titolo	Bayesian econometrics [[electronic resource] /] / edited by Siddhartha Chib ... [et al.]
Pubbl/distr/stampa	Bingley, UK, : Emerald JAI, 2008
ISBN	1-280-77122-4 9786613681997 1-84855-309-9
Descrizione fisica	1 online resource (656 p.)
Collana	Advances in econometrics, , 0731-9053 ; ; v. 23
Altri autori (Persone)	ChibSiddharta
Disciplina	330.01519542
Soggetti	Bayesian statistical decision theory Econometrics Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Bayesian Econometrics; Copyright Page; Contents; List of Contributors; Part I: Introduction; Chapter 1. Bayesian Econometrics: An Introduction; 1. Introduction; 2. Microeconomic Modeling; 3. Time-Series Modeling; References; Chapter 2. Bayesian Econometrics: Past, Present, and Future; 1. Introduction; 2. The Past; 3. The Present State of Bayesian Econometrics; 4. The Future; Acknowledgments; References; Chapter 3. Bayesian Inference Using Adaptive Sampling; 1. Introduction; 2. Adaptive Sampling for Variable Selection in a Gaussian Linear Regression Model 3. Modeling Interventions in Time Series 4. Adaptive Sampling for Continuous Parameters; 5. Theory for Adaptive Sampling; 6. Adaptation for General Variable Selection Problems; Acknowledgment; References; Part II: Microeconomic Modeling; Chapter 4. A Bayesian Analysis of the Op es Model with a Nonparametric Component: An Application to Dental Insurance and Dental Care; Chapter 5. Fitting and Comparison of Models for Multivariate Ordinal Outcomes; 1. Introduction; 2. Background and Literature Review; 3. Econometric Framework; 4. Application; 5. Conclusion; References; 1. Introduction 2. Ordinal Data Models for Univariate Outcomes 3. Multivariate Ordinal

Outcomes; 4. Model Comparison; 5. Additional Considerations; 6. Applications; 7. Conclusion; Acknowledgment; References; Chapter 6. Intra-Household Allocation and Consumption of WIC-Approved Foods: A Bayesian Approach; 1. Introduction; 2. The Model, Posterior Simulator and Posterior Predictives; 3. The Data; 4. Empirical Results; 5. Conclusion; Notes; Acknowledgment; References; Chapter 7. Causal Effects from Panel Data in Randomized Experiments with Partial Compliance; 1. Introduction; 2. Data; 3. Bayesian Modeling 4. Prior-Posterior Analysis 5. Analysis of Treatment Effects; 6. Conclusion; References; Appendix. MCMC Algorithms in Detail; Chapter 8. Parametric and Nonparametric Inference in Equilibrium Job Search Models; 1. Introduction; 2. The Basic Equilibrium Search Model; 3. Parametric Extensions of the Equilibrium Search Model; 4. Nonparametric Extensions of the Equilibrium Search Model; 5. Empirical Results; 6. Conclusions; Notes; References; Appendix. Bayesian Inference and Computation; Chapter 9. Do Subsidies Drive Productivity? A Cross-Country Analysis of Nordic Dairy Farms 1. Introduction and Motivation 2. Modeling Subsidies in Production; 3. Data; 4. Empirical Results; 5. Conclusion; Notes; References; Chapter 10. Semiparametric Bayesian Estimation of Random Coefficients Discrete Choice Models; 1. Introduction; 2. Mixture of Dependent Dirichlet Process Models; 3. Dependent Dirichlet Process Priors in Discrete Choice Models with Individual-Level Data; 4. Dependent Dirichlet Process Priors in Discrete Choice Models with Aggregate Data Andsolor Endogeneity; 5. Empirical Applications; 6. Conclusion; Note; References Chapter 11. Bayesian Two-Stage Regression with Parametric Heteroscedasticity

Sommario/riassunto

Illustrates the scope and diversity of modern applications, reviews advances, and highlights many desirable aspects of inference and computations. This work presents an historical overview that describes key contributions to development and makes predicti
