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Nota di contenuto	Part I. Theoretical Results -- Why Quantiles Are a Good Description of Volatility in Economics: A Pedagogical Explanation -- An Introduction to Stacking Regression for Economists -- Economics of Reciprocity and Temptation -- The Most Infamous Coronavirus Forecast -- How to Efficiently Store Intermediate Results in Quantum Computing: Theoretical Explanation of the Current Algorithm -- Decompositions in quantum mechanics --- an overview -- A First Look at Quantum Conditional Events for Economics -- Quantum-like Modeling: Projection Postulate and Quantum Nonlocality -- New paradigm of economic thinking under uncertainty -- Reward for Good Performance Works Better Than Punishment for Mistakes: Economic Explanation -- The conjunction fallacy in quantum decision theory -- Predicting (Economic) Trends: Why Signature Method in Machine Learning -- Why Geometric Progression in Selecting the LASSO Parameter: A Theoretical Explanation -- How to Train A-to-B and B-to-A Neural Networks So

That the Resulting Transformations Are (Almost) Exact Inverses -- Use Cases of Quantum Optimization for Finance -- Classical Optical Modelling of Social Sciences in a Bohr-Kantian Framework -- Classical Optical Modelling of the 'Prisoner's Dilemma' Game -- The probability of being better or worse off, and by how much, depending on experimental conditions with skew normal populations -- A Priori Procedure (APP) for Estimating the Scale Parameter in Gamma Populations for Known Shape -- Part II. Practical Applications -- Testing CAPM using Markov switching models: Application to ASEAN-6 stock markets -- A Bayesian Approach to Quantile Regression for Interval-Valued Data -- The Asymmetric Effect of Trade, Financial, and Political Globalization on Economic Development in ASEAN+3 -- Interdependence of Macroeconomic Factors and Economic Growth in OECD Countries: Evidence Based on a Bayesian Panel VAR Model -- Economic Policy Uncertainty and Stock-Bond Correlations: Evidence from the Thailand Market -- Revisiting the Determinants of Thai Economic Growth: A mixed frequency approach -- A New Approach For Estimating Probability Density Function With Fuzzy Data -- An Application of Quantum Optimization with Fuzzy Inference System for Stock Index Futures Forecasting -- A Generalize Maximum Renyi Entropy Approach in Kink Regression Model -- How Does Economic Policy Uncertainty Affect Stock Market Returns: Evidence from a Markov-Switching Model with Mixture Distribution -- Analyzing the Influence of Transportation and Macroeconomic Determinants on Chinese Inbound Tourism: a Markov Switching Model Using Ridge and Lasso -- The Im/Possibility of Quantum Annealing for Maximum Likelihood Estimation -- Effects of Tourism Expenditure Increase in the Tourism Sector: a Computable General Equilibrium Model for Cambodia -- The Nexus between Regional Trade Integration and ASEAN Macroeconomic Indicators: Evidence from Panel ARDL approach -- Impacts of Climate Variability on Rice Production in Thailand -- Herding Behavior during the COVID-19 pandemic and the disposition effect situation in the Stock Exchange of Thailand -- An Analysis of Market Cycle for Thai Cassava Chips -- Maximal predictability portfolio optimization model and applications to Vietnam stock market -- Driving factors for realizing the fully smart transportation system: the case of individual-use autonomous vehicle in Thailand -- TOUS: A New Technique for Imbalanced Data Classification -- Value at Risk Analysis and Investment Portfolio Optimization of Asian Stocks -- Cash-flow volatility and capital structure decisions -- Consumer's Online Shopping in COVID-19 Pandemic: Evidence from Vietnam -- The Role of Bond Yield in Financial Asset Markets: Application of the Regression Kink Model -- Can Cryptocurrency Be A New Safe-Haven Asset? -- Modelling the Relationship Among Telecommunication Infrastructure, Foreign Direct Investment and Economic Growth in ASEAN Countries -- Industry Characteristics and Elder's Labor Demand in Thailand -- Nonlinear forecasting of exchange rate volatility using Google search -- Detection of buy and sell signals using technical indicators with a prediction model based on neural networks -- An analysis of the effects of tourism demand, yield curve, and stock returns on economic growth of Thailand: A comparison between the Bayesian DCC-GARCH and Bayesian change-point methods -- Relationship among International Trade, Financial Development, and Economic Growth: the Case of ASEAN.

Sommario/riassunto

This book describes state-of-the-art economic ideas and how these ideas can be (and are) used to make economic decision (in particular, to optimally allocate assets) and to gauge the results of different economic decisions (in particular, by using optimal transport methods).

Special emphasis is paid to machine learning techniques (including deep learning) and to different aspects of quantum econometrics—when quantum physics and quantum computing models are techniques are applied to study economic phenomena. Applications range from more traditional economic areas to more non-traditional topics such as economic aspects of tourism, cryptocurrencies, telecommunication infrastructure, and pandemic. This book helps student to learn new techniques, practitioners to become better knowledgeable of the state-of-the-art econometric techniques, and researchers to further develop these important research directions .
