

1. Record Nr.	UNINA9910794254903321
Titolo	The econometrics of networks // edited by Aureo de Paula, Elie Tamer, Marcel-Cristian Voia
Pubbl/distr/stampa	United Kingdom : , : Emerald Publishing, , 2020
ISBN	1-83867-575-2
Edizione	[First edition.]
Descrizione fisica	1 online resource (xiv, 377 pages) : illustrations
Collana	Advances in econometrics ; ; Volume 42
Disciplina	658.834
Soggetti	Information networks - Economic aspects Econometrics Social networks - Economic aspects
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di contenuto	Section 1: Identification of Network Models -- Chapter 1. Identification and Estimation of Network Models with Different Between and Within-type Interactions / Tiziano Arduini, Eleonora Patacchini and Edoardo Rainone -- Chapter 2. Identification Methods for Social Interactions Models with Unknown Networks / Hon Ho Kwok -- Chapter 3. Snowball Sampling and Sample Selection in a Social Network / TszKin Julian Chan -- Section 2: Network Formation -- Chapter 4. Trade Networks and the Strength of Strong Ties / Aureo de Paula -- Chapter 5. Application and Computation of a Flexible Class of Network Formation Models / Seth Richards-Shubik -- Section 3: Networks and Spatial Econometrics -- Chapter 6. Implementing Faustmann-Marshall-Pressler at Scale: Stochastic Dynamic Programming in Space / Harry J. Paarsch and John Rust -- Chapter 7. A Spatial Panel Model of Bank Branches in Canada / Heng Chen and Matthew Strathearn -- Chapter 8. Full-information Bayesian Estimation of Cross-sectional Sample Selection Models / Sophia Ding and Peter Egger -- Chapter 9. Survival Analysis of Banknote Circulation: Fitness, Network Structure, and Machine Learning / Diego Rojas, Juan Estrada, Kim PI Huynh and David T. Jacho-Chavez -- Section 4: Applications of Financial Networks -- Chapter 10. Financial Contagion in Cross-holdings Networks: The Case of Ecuador / Pablo Estrada and Leonardo Sanchez-Aragon -- Chapter 11. Estimating Spillover Effects with Bilateral Outcomes / Edoardo Rainone -- Chapter

Sommario/riassunto

"This volume in *Advances in Econometrics* showcases fresh methodological and empirical research on the econometrics of networks. Comprising both theoretical, empirical and policy papers, the authors bring together a wide range of perspectives to facilitate a dialogue between academics and practitioners for better understanding this groundbreaking field and its role in policy discussions. This edited collection includes thirteen chapters which covers various topics such as identification of network models, network formation, networks and spatial econometrics and applications of financial networks. Readers can also learn about network models with different types of interactions, sample selection in social networks, trade networks, stochastic dynamic programming in space, spatial panels, survival and networks, financial contagion, spillover effects, interconnectedness on consumer credit markets and a financial risk meter."--