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Nota di contenuto	Chapter 1. Introduction -- Chapter 2. Robust Dynamic Space-time Panel Data Models Using -contamination: An Application to Crop Yields and Climate Change -- Chapter 3. Unbiased Estimation of the OLS Covariance Matrix When the Errors are Clustered -- Chapter 4. Refined GMM Estimators for Simultaneous Equations Models with Network Interactions -- Chapter 5. Identification and Estimation of Categorical Random Coefficient Models -- Chapter 6. Dynamic Panel GMM Estimators with Improved Finite Sample Properties using Parametric Restrictions for Dimension Reduction -- Chapter 7. Testing for Correlation Between the Regressors and Factor Loadings in Heterogeneous Panels with Interactive Effects -- Chapter 8. Assessing the Impacts of Pandemic and the Increase in Minimum Down Payment Rate on Shanghai Housing Prices -- Chapter 9. A Simple, Robust Test for Choosing the Level of Fixed Effects in Linear Panel Data Models -- Chapter 10. Internal Adjustment Costs of Firm-specific Factors and the Neoclassical Theory of the Firm -- Chapter 11. Proportional Incremental Cost Probability Functions and Their Frontiers -- Chapter 12. Hotelling Tubes, Confidence Bands and Conformal Inference -- Chapter 13. Indirect Inference Estimation of Stochastic Production

Frontier Models With Skew-normal Noise -- Chapter 14. The Noise Error Component in Stochastic Frontier Analysis -- Chapter 15. An Alternative Corrected Ordinary Least Squares Estimator for the Stochastic Frontier Model -- Chapter 16. Likelihood-based Inference for Dynamic Panel Data Models -- Chapter 17. Approximating Long-memory Processes With Low-order Autoregressions: Implications for Modeling Realized Volatility -- Chapter 18. Does Climate Change Affect Economic Data? -- Chapter 19. Information Loss in Volatility Measurement With Flat Price Trading -- Chapter 20. Forecasting in the Presence of in-sample and Out-of-sample Breaks -- Chapter 21. Multivariate Models of Commodity Futures Markets: A Dynamic Copula Approach -- Chapter 22. Generalized Kernel Regularized Least Squares Estimator With Parametric Error Covariance -- Chapter 23. Predicting Binary Outcomes Based on the Pair-copula Construction -- Chapter 24. Public Subsidies and Innovation: a Doubly Robust Machine Learning Approach Leveraging Deep Neural Networks -- Chapter 25. DS-HECK: Double-lasso Estimation of Heckman Selection Model -- Chapter 26. Simultaneity in Binary Outcome Models with an Application to Employment for Couples.

Sommario/riassunto

This edited volume celebrates the profound legacy of Peter Schmidt, an eminent figure in econometric research. Originally featured as a Special Issue in *Empirical Economics* in 2023, this book gathers esteemed econometricians to honor Schmidt's influential work. His distinguished career encompassed pioneering contributions to various realms of econometrics, including time series and panel data econometrics, as well as stochastic frontier analysis. This Festschrift beautifully captures his synergy of theoretical innovation and empirical significance. Written by distinguished econometricians, the volume presents the state-of-the-art in econometrics, traversing Schmidt's diverse interests. It spotlights his impact on applied econometrics and features 25 contributions on topics such as panel data econometrics, stochastic frontier analysis and efficiency/productivity measurement, time series methods, general applied econometrics, copulas, nonparametric methods, and limited dependent variable models. Readers will gain an overview of the state of econometrics through the lens of Schmidt's multifaceted expertise, exemplifying the enduring resonance of Schmidt's scholarly journey and his indelible impact on the field.
