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Altri autori (Persone)	ChibSiddhartha GriffithsWilliam
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Nota di contenuto	Bayesian econometrics : past, present, and future / Arnold Zellner -- Fitting and comparison of models for multivariate ordinal outcomes / Ivan Jeliazkov, Jennifer Graves, Mark Kutzbach -- Intra-household allocation and consumption of WIC-approved foods : A Bayesian approach / Ariun Ishdorj, Helen H. Jensen, Justin Tobias -- Causal effects from panel data in randomized experiments with partial compliance / Siddhartha Chib, Liana Jacobi -- Parametric and nonparametric inference in equilibrium job search models / Gary Koop -- Do subsidies drive productivity? A cross-country analysis of Nordic dairy farms / Nadine McCloud, Subal C. Kumbhakar -- Semiparametric Bayesian estimation of random coefficients discrete choice models / Sylvie Tchumtchoua, Dipak K. Dey -- Bayesian econometrics : an introduction / Siddhartha Chib, William Griffiths, Gary Koop, Dek Terrell -- Bayesian two-stage regression with parametric heteroscedasticity / Arto Luoma, Jani Luoto -- Bayesian near-boundary analysis in basic

macroeconomic time-series models / Michiel de Pooter, Francesco Ravazzolo, Rene Segers, Herman K. van Dijk -- Forecasting in vector autoregressions with many predictors / Dimitris Korobilis -- Bayesian inference in a cointegrating panel data model / Gary Koop, Roberto Leon-Gonzalez, Rodney Strachan -- Investigating nonlinear purchasing power parity during the post-Bretton Woods era : a Bayesian exponential smooth transition VECM approach / Deborah Gefang -- Bayesian forecast combination for VAR models / Michael K. Andersson, Sune Karlsson -- Bayesian inference on time-varying proportions / William J. McCausland, Brahim Lgui -- Imposing stationarity constraints on the parameters of ARCH and GARCH models / Christopher J. O'Donnell, Vanessa Rayner -- Bayesian model selection for heteroskedastic models / Cathy W.S. Chen, Richard Gerlach, Mike K.P. So -- Bayesian student-t / S.T. Boris Choy, Wai-yan Wan, Chun-man Chan -- Bayesian inference using adaptive sampling / Paolo Giordani, Robert Kohn -- Bayesian analysis of the consumption CAPM / Veni Arakelian, Efthymios G. Tsionas -- A Bayesian analysis of the OPES model with a nonparametric component: An application to dental insurance and dental care / Murat K. Munkin, Pravin K. Trivedi.

Sommario/riassunto

Bayesian Econometrics illustrates the scope and diversity of modern applications, reviews some recent advances, and highlights many desirable aspects of inference and computations. It begins with an historical overview by Arnold Zellner who describes key contributions to development and makes predictions for future directions. In the second paper, Giordani and Kohn makes suggestions for improving Markov chain Monte Carlo computational strategies. The remainder of the book is categorized according to microeconometric and time-series modeling. Models considered include an endogenous selection ordered probit model, a censored treatment-response model, equilibrium job search models and various other types. These are used to study a variety of applications for example dental insurance and care, educational attainment, voter opinions and the marketing share of various brands and an aggregate cross-section production function. Models and topics considered include the potential problem of improper posterior densities in a variety of dynamic models, selection and averaging for forecasting with vector autoregressions, a consumption capital-asset pricing model and various others. Applications involve U.S. macroeconomic variables, exchange rates, an investigation of purchasing power parity, data from London Metals Exchange, international automobile production data, and data from the Asian stock market.
