1. Record Nr. UNISALENTO991002219029707536

Autore	Nastasescu, Constantin
Titolo	Methods of graded rings [e-book] / by Constantin Nastasescu, Freddy Oystaeyen
Pubbl/distr/stampa	Berlin : Springer, 2004
ISBN	9783540409984
Descrizione fisica	1 online resource (xii, 304 p.)
Collana	Lecture Notes in Mathematics, 1617-9692 ; 1836
Classificazione	AMS 13H10 AMS 35-02 AMS 35D AMS 35J60 AMS 35K55 AMS 35Q35 AMS 76A
Altri autori (Persone)	Oystaeyen, Freddyauthor
Disciplina	512.46
Soggetti	Mathematics Algebra Group theory Mathematical physics
Lingua di pubblicazione	Inglese
Formato	Risorsa elettronica
Livello bibliografico	Monografia

2. Record Nr. UNINA9910961807103321

Autore	Mirestean Alin
Titolo	Limited Information Bayesian Model Averaging for Dynamic Panels with Short Time Periods / / Alin Mirestean, Charalambos Tsangarides, Huigang Chen
Pubbl/distr/stampa	Washington, D.C. : , : International Monetary Fund, , 2009
ISBN	9786612842955 9781462371921 1462371922 9781452712741 1452712743 9781451872217 1451872216 9781282842953 1282842951
Edizione	[1st ed.]
Descrizione fisica	1 online resource (45 p.)
Collana	IMF Working Papers
Altri autori (Persone)	ChenHuigang TsangaridesCharalambos
Disciplina	332.152
Soggetti	Panel analysis Bayesian statistical decision theory Bayesian Analysis: General Bayesian inference Bayesian models Computer Programs: General Data capture & analysis Data Collection and Data Estimation Methodology Data Processing Data processing Econometric models Econometrics & economic statistics Econometrics Electronic data processing Estimation techniques Estimation
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	Contents; I. Introduction; II. Model Uncertainty in the Bayesian Context; A. Model Selection and Hypothesis Testing; B. Bayesian Model Averaging; C. Choice of Priors; III. Limited Information Bayesian Model Averaging; A. A Dynamic Panel Data Model with Endogenous Regressors; B. Estimation and Moment Conditions; C. The Limited Information Criterion; IV. Monte Carlo Simualtions and Results; A. The Data Generating Process; B. Simulation Results; V. Conclusion; References; Tables; 1. Posterior Probability of the True Model; 2. Posterior Probability Ratio of True Model/Best among the Other Models 3. Probability of Retrieving the True Model4. Model Recovery: Medians and Variances of Posterior Inclusi; 5. Model Recovery: Medians and Variances of Estimated Paramet; 6. Posterior Probability of the True Model (Non-Gaussian Case); 7. Posterior Probability Ratio: True Model/best among the Other Models (Non-Gaussian Case); 8. Probability of Retrieving the True Model (Non-Gaussian Case); 9. Model Recovery: Medians and Variances of Posterior Inclusion Probability for Each Variable (Non-Gaussian Case); 10. Model Recovery: Medians and Variances of Estimated Parameter Values (Non- Gaussian Case) Appendix A Figures1. Posterior Densities for the Probabilities in Table 1; 2. Posterior Densities for the Probabilities in Table 2; 3. Box Plots for Parameters in Table 5; 4. Posterior Densities for the Probabilities in Table 6; 5. Posterior Densities for the Probabilities in Table 7; 6. Box Plots for Parameters in Table 10
Sommario/riassunto	Bayesian Model Averaging (BMA) provides a coherent mechanism to address the problem of model uncertainty. In this paper we extend the BMA framework to panel data models where the lagged dependent variable as well as endogenous variables appear as regressors. We propose a Limited Information Bayesian Model Averaging (LIBMA) methodology and then test it using simulated data. Simulation results suggest that asymptotically our methodology performs well both in Bayesian model selection and averaging. In particular, LIBMA recovers the data generating process very well, with high posterior inclusion probabilities for all the relevant regressors, and parameter estimates very close to the true values. These findings suggest that our methodology is well suited for inference in dynamic panel data models with short time periods in the presence of endogenous regressors under model uncertainty.