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**Essays in  
Index Number Theory  
Volume 1**

# Essays In Index Number Theory

**Kam Yu**



## **Essays In Index Number Theory:**

*Index Number Theory and Price Statistics* Peter M von der Lippe, Erwin Diewert, 2016-11-21 No detailed description available for Index Number Theory and Price Statistics      Essays on the Theory and Practice of Index Numbers Kam Yu, 2010-03 Economic measurement has over the years become an important subject in academic and policy researches. Debates in the development of macroeconomic theory and public policy rely on accurate feedback of aggregate data. This book fills the gap between the theory and practice in index numbers. It reviews and explores several important topics which lead to improvement in measuring price and output indices. These include econometric problems in hedonic regression, treatment of seasonal goods in the CPI, output and productivity measurement of government services, efficiency analysis of the health care sector and a novel approach in calculating the cost of living indices for products involving risk and uncertainty. The book serves as a valuable reference for academic economists, policy analysts and economic statisticians.

Price Index Numbers Naohito Abe, 2025-03-14 This textbook offers a comprehensive yet concise introduction to the theory behind price indices covering the basics, historical background, necessary mathematical foundations and contemporary cutting edge theories. For those looking to study price indices, the most commonly used resources have traditionally been the comprehensive but voluminous CPI Manual which is aimed at statistical practitioners or Balk 2008 which while covering theory concisely requires advanced mathematical skills. This book is distinctive in that it 1 places emphasis on the relationship between price indices and economic theory, 2 presents cutting edge methods and topics such as multilateral indices using scanner data and price measurement using Engel curves and 3 provides explanations of essential mathematical techniques like functional equations thus enabling self study from the fundamentals to the forefront of modern index number theory.      *Export and Import Price Index Manual: Theory and Practice* OECD, International Labour Office, International Monetary Fund, Statistical Office of the European Communities, United Nations, The World Bank, 2010-04-06 A joint production by six international organizations, this manual explores the conceptual and theoretical issues that national statistical offices should consider in the daily compilation of export and import price indices. Intended for use by both

*Index Numbers: Essays in Honour of Sten Malmquist* Rolf Färe, Shawna Grosskopf, R. Robert Russell, 2012-12-06 Professor Sten Malmquist constructed the Malmquist quantity index and in doing so developed a distance function defined on a consumption space. This function is the consumer analog to the Shephard input distance function of producers and is used in ratio form to define the quantity index. This volume contains new contributions based on Malmquist's work nearly 50 years ago and provides modern perspectives on the value of this research.      **Producer Price Index Manual** International Monetary Fund, 2004-09-03 The producer price index (PPI) measures the rate at which the prices of producer goods and services are changing over time. It is a key statistic for economic and business decision making and inflation monitoring. The *Producer Price Index Manual: Theory and Practice* provides clear up to date guidance on the concepts, uses, methods and

economic theory of the PPI including information on classifications sources compilation techniques and analytical uses of the PPI The Manual supersedes the previous international guidance on PPIs available in the Manual on Producers Price Indices for Industrial Goods published by the United Nations Statistics Division in 1979 The Manual s conceptual framework derives from the System of National Accounts 1993 and recent developments in index number theory Preparation of the Manual was undertaken by the Intersecretariat Working Group on Price Statistics through a technical expert group chaired by the IMF and involving representatives from the ILO the OECD the UN Economic Commission for Europe the World Bank national statistical offices and academic institutions Price and Quantity Index Numbers Bert M. Balk, 2012-07-19 This book is the first comprehensive text on index number theory since Irving Fisher s 1922 The Making of Index Numbers The book covers intertemporal and interspatial comparisons ratio and difference type measures discrete and continuous time environments and upper and lower level indices Guided by economic insights this book develops the instrumental or axiomatic approach

**Economic Analysis of Production Price Indexes** Franklin M. Fisher, Karl Shell, 1998 This work on index number construction focuses on production indexes including output and input deflators that can be used for constructing real output and real input The authors treat separately the different production units the firm the industry and the economy as well as the different forms of industrial organization monopoly monopsony and competition Only in the simplest cases is the appropriate theory isomorphic to that of the cost of living index because of the interlinkages among the various production units A firm cannot always assume that the behaviour of its competitors suppliers and customers will be unaffected by price changes and only in special cases can an industry take supply and demand conditions as given The New Palgrave Dictionary of Economics, 2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product **Essays in Index Number Theory : an Overview of Volume I** W. Erwin

Diewert, University of British Columbia. Department of Economics, 1992 **An Introduction to Efficiency and Productivity Analysis** Timothy J. Coelli, Dodla Sai Prasada Rao, George Edward Battese, 2012-12-06 An Introduction to Efficiency and Productivity Analysis is designed as a primer for anyone seeking an authoritative introduction to efficiency and productivity analysis It is a systematic treatment of four relatively new methodologies in Efficiency Production Analysis a Least Squares Econometric Production Models b Total Factor Productivity TFP Indices c Data Envelopment Analysis DEA and d Stochastic Frontiers Each method is discussed thoroughly First the basic elements of each method are discussed using models to illustrate the method s fundamentals and second the discussion is expanded to treat the extensions and varieties of each method s uses Finally one or more case studies are provided as a full illustration of how each methodology can be used In addition all four methodologies will be linked in the book s presentation by examining the advantages and disadvantages of

each method and the problems to which each method can be most suitably applied The book offers the first unified text presentation of methods that will be of use to students researchers and practitioners who work in the growing area of Efficiency Productivity Analysis The book also provides detailed advice on computer programs which can be used to calculate the various measures This involves a number of presentations of computer instructions and output listings for the SHAZAM TFPIP DEAP and FRONTIER computer programs International and Interarea Comparisons of Income, Output, and Prices

Alan Heston, Robert E. Lipsey, 2007-12-01 Economists wish to compare prices real income and output across countries and regions for many purposes In the past such comparisons were made in nominal terms or by using exchange rates across countries ignoring differences in price levels and thus distorting the results Great progress has been made in interspatial comparisons in the past thirty years but descriptions and discussions of the new measures have been scattered in unpublished or inaccessible papers International and Interarea Comparisons of Income Output and Prices includes discussions of developments in the United Nations International Comparison Program the largest effort in this field and in the ICOP program on the production side including efforts in both to extend the comparisons to the formerly planned economies Other papers in this volume explore new programs on interspatial comparisons within the United States There are also theoretical papers on how interspatial comparisons should be made and several examples of uses of such comparisons

Measuring Globalization Susan N. Houseman, Michael Mandel, 2015-02-23 Understanding the impacts of globalization requires good data and national statistical systems were not designed to measure many of the transactions occurring in today's global economy The chapters in this two volume set identify biases and gaps in national statistics examine the magnitude of the problems they pose and propose solutions to address significant biases and fill key data gaps **Better Living through**

**Economics** John J. Siegfried, 2012-03-05 This book consists of 12 case studies from building the foundation for eliminating the military draft in 1973 to implementing the Pension Reform Act in 2006 that demonstrate how economic research has improved economic and social conditions over the past half century by influencing public policy decisions The Cost of Living in America, 1800-1980 John A. Garraty, 1981 Prices constantly move up and down in response to changes in the supply of and demand for goods But they are also affected by the amount of money and credit that consumers can command

Price Index Concepts and Measurement W. Erwin Diewert, John Greenlees, Charles R. Hulten, 2010-02-15 Although inflation is much feared for its negative effects on the economy how to measure it is a matter of considerable debate that has important implications for interest rates monetary supply and investment and spending decisions Underlying many of these issues is the concept of the Cost of Living Index COLI and its controversial role as the methodological foundation for the Consumer Price Index CPI Price Index Concepts and Measurements brings together leading experts to address the many questions involved in conceptualizing and measuring inflation They evaluate the accuracy of COLI a Cost of Goods Index and a variety of other methodological frameworks as the bases for consumer price construction *Advanced Introduction to*

*National Accounting* John M. Hartwick, 2020-09-25 This clear and concise Advanced Introduction to National Accounting explores the post 1960 modernization of national accounting John M Hartwick offers insights into the arrival of Total Factor Productivity TFP and user cost highlighting the importance of Tornqvist index numbers and translog production cost and utility functions in its modernization

**150 Years Journal of Economics and Statistics** Wolfgang Franz, Peter Winker, 2016-11-21 No detailed description available for 150 Years Journal of Economics and Statistics

**Handbook of Production Economics** Subhash C. Ray, Robert G. Chambers, Subal C. Kumbhakar, 2022-06-02 This three volume handbook includes state of the art surveys in different areas of neoclassical production economics Volumes 1 and 2 cover theoretical and methodological issues only Volume 3 includes surveys of empirical applications in different areas like manufacturing agriculture banking energy and environment and so forth

**The Palgrave Handbook of Economic Performance Analysis** Thijs ten Raa, William H. Greene, 2019-12-13 This Handbook takes an econometric approach to the foundations of economic performance analysis The focus is on the measurement of efficiency productivity growth and performance These concepts are commonly measured residually and difficult to quantify in practice In real life applications efficiency and productivity estimates are often quite sensitive to the models used in the performance assessment and the methodological approaches adopted by the analysis The Palgrave Handbook of Performance Analysis discusses the two basic techniques of performance measurement deterministic benchmarking and stochastic benchmarking in detail and addresses the statistical techniques that connect them All chapters include applications and explore topics ranging from the output input ratio to productivity indexes and national statistics

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