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Econometrics Of Investment

Dale Weldeau Jorgenson

Econometrics Of Investment:

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Effects of Tax Parameters on the Investment Equations in Macroeconomic Econometric Models Robert S. Chirinko, Robert Eisner,1981 The Economics and Econometrics of Innovation David Encaoua, Bronwyn H. Hall, François Laisney, Jacques Mairesse, 2013-03-09 During the past few decades the interest of economists in the sources of long term economic growth has led an increasing number of them to focus on the role of innovation in creating that growth Although some researchers have always been interested in this topic the groundbreaking work of Solow 1957 Nelson 1959 and Arrow 1962 made many other economists recognize the central role played by innovation in almost all spheres of economic activity The Economics and Econometrics of Innovation presents a valuable overview of the work of the world's most renowned experts in the field of innovation and technical change It collects 22 outstanding contributions that reflect the results of the vast worldwide research efforts and remind us of the importance of economic incentives in shaping and directing innovative activities. The volume presents an edited selection of papers that were first presented at the 10th International ADRES conference One particular goal of this book is to bring out the complementary nature of the various approaches to innovation and to facilitate in depth dialogues both between microeconomists and macroeconomists and between theoreticians and econometricians General topics that are considered range from the economy wide effects of innovation on growth and employment to the variation of individual firm innovative performance from the analysis of networks and standardization to the role of intellectual property rights and the assessment of knowledge spillovers Besides the wealth of information presented in the chapters readers of this volume will also appreciate the value of examining a single question from different angles and by using different methods The Econometrics of Panel Data László Mátyás, Patrick Sevestre, 2013-12-01 The aim of this volume is to provide a general overview of the econometrics of panel data both from a theoretical and from an applied viewpoint Since the pioneering papers by Edwin Kuh 1959 Yair Mundlak 1961 Irving Hoch 1962 and Pietro Balestra and Marc Nerlove 1966 the pooling of cross sections and time series data has become an increasingly popular way of quantifying economic relationships Each series provides information lacking in the other so a combination of both leads to more accurate and reliable results than would be achievable by one type of series alone Over the last 30 years much work has been done investigation of the properties of the applied estimators and test statistics analysis of dynamic models and the effects of eventual measurement errors etc These are just some of the problems addressed by this work In addition some specific diffi culties associated with the use of panel data such as attrition heterogeneity selectivity bias pseudo panels etc have also been explored The first objective of this book which takes up Parts I and II is to give as complete and up to date a presentation of these theoretical developments as possible Part I is concerned with classical linear models and their extensions Part II deals with nonlinear models and related issues logit and pro bit models latent variable models duration and count data models incomplete panels and selectivity bias point processes and simulation techniques **Applied Time Series Econometrics** Geda, Alemayehu, 2015-03-16 This book attempts to demystify time series econometrics so as to equip macroeconomic

researchers focusing on Africa with solid but accessible foundation in applied time series techniques that can deal with challenges of developing economic models using African data Econometrics: A Primer for the Modern Student Pasquale De Marco, 2025-08-12 Econometrics A Primer for the Modern Student is a comprehensive and accessible textbook that introduces students to the essential concepts of econometrics Written in a clear and engaging style the book provides a solid foundation in the principles of econometric modeling and analysis This book is designed for undergraduate students with a basic understanding of mathematics and statistics It is also suitable for professionals who want to learn more about econometrics. The book is divided into 10 chapters each of which covers a different aspect of econometrics. The first chapter introduces the basic concepts of econometrics including the nature of economic data the role of assumptions and the different types of econometric models. The second chapter discusses simple linear regression a fundamental technique for modeling the relationship between two variables The third chapter extends the discussion to multiple linear regression which allows for the analysis of relationships among multiple variables. The fourth chapter covers model specification and selection which are critical steps in the econometric modeling process The fifth chapter introduces time series econometrics which is used to analyze data collected over time The sixth chapter discusses limited dependent variable models which are used to analyze data that is not continuous or normally distributed The seventh chapter covers panel data econometrics which is used to analyze data that is collected from multiple individuals or entities over time The eighth chapter introduces instrumental variables estimation a technique for dealing with endogeneity and identification problems The ninth chapter discusses forecasting and prediction which are important applications of econometrics. The tenth chapter provides an overview of applied econometrics with examples of how econometric techniques are used in various fields such as economics finance accounting marketing and public policy This book is a valuable resource for students and professionals who want to learn more about econometrics It is also a useful reference for researchers who need to refresh their knowledge of econometric methods If you like this book write a review **Econometrics: Economic growth in the information age** Dale Weldeau Jorgenson, 2000 Volumes 1 and 3 contain papers written or co written by Jorgenson Volume 2 is a collection of 13 revised and updated papers presented at a conference held on May 7 8 1993 at the John F Kennedy School of Government Harvard University to honor Jorgenson on the occasion of his 60th birthday **Health Econometrics** Badi H. Baltagi, Francesco Moscone, 2018-05-30 This volume covers a wide range of existing and emerging topics in applied health economics including behavioural economics medical care risk social insurance discrete choice models cost effectiveness Econometric Modeling Of China Shinichi Ichimura, Lawrence R analysis health and immigration and more Klein, 2000-10-09 This is the very first book to offer seven substantial econometric models of the Chinese economy with the statistical data used so that the reader will be able to reproduce them all and test them for any policy alternatives The book presents up to date models produced both inside and outside China so that readers can understand most of the advanced

studies of the Chinese economy by Chinese experts at the present time This is an invaluable reference for graduate students and scholars working on Chinese economic problems
Applied Econometrics Chia-Lin Chang, 2019-05-13 Although the theme of the monograph is primarily related to Applied Econometrics there are several theoretical contributions that are associated with empirical examples or directions in which the novel theoretical ideas might be applied The monograph is associated with significant and novel contributions in theoretical and applied econometrics economics theoretical and applied financial econometrics quantitative finance risk financial modeling portfolio management optimal hedging strategies theoretical and applied statistics applied time series analysis forecasting applied mathematics energy economics energy finance tourism research tourism finance agricultural economics informatics data mining bibliometrics and international rankings of journals and academics

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