

nonparametric econometrics theory and pdf

3 Entry in "Who is Who in America,"TM since the 2009 edition. Committee on Research Grant (UCSD), various years. Econometric Society World Congress Travel Grant, 2005.

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Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

Glossary of research economics - econterms

An optimal decision is a decision that leads to at least as good a known or expected outcome as all other available decision options. It is an important concept in decision theory. In order to compare the different decision outcomes, one commonly assigns a utility value to each of them. If there is uncertainty as to what the outcome will be, then under the von Neumann-Morgenstern axioms the ...

Optimal decision - Wikipedia

A time series is a series of data points indexed (or listed or graphed) in time order. Most commonly, a time series is a sequence taken at successive equally spaced points in time. Thus it is a sequence of discrete-time data. Examples of time series are heights of ocean tides, counts of sunspots, and the daily closing value of the Dow Jones Industrial Average.

Time series - Wikipedia

Previous studies of the so-called frontier production function have not utilized an adequate characterization of the disturbance term for such a model.

Formulation and estimation of stochastic frontier

Economics and econometrics research papers and teaching materials by Christopher A. Sims

Chris Sims's Page - Princeton University

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