



Empirical Modeling In Economics Empirical Modeling In Economics

Vikram Dayal



Empirical Modeling In Economics Empirical Modeling In Economics:

Empirical Modeling in Economics C. W. J. Granger,1999 *Empirical Modeling in Economics* Clive W. J. Granger,1999-09-30 Lucid account of the process of constructing and evaluating an empirical model **Empirical Modeling in Economics** Clive William John Granger,1999 Clive W J Granger is widely regarded as one of the greatest living social scientists In this book designed for scholars researchers and senior undergraduates he considers the process of constructing and evaluating an empirical model Using case studies from the arts and social sciences he provides a concise and entertaining account **Handbook of Empirical Economics and Finance** Aman Ullah,David E. A. Giles,2016-04-19 Handbook of Empirical Economics and Finance explores the latest developments in the analysis and modeling of economic and financial data Well recognized econometric experts discuss the rapidly growing research in economics and finance and offer insight on the future direction of these fields Focusing on micro models the first group of chapters describes the statistical issues involved in the analysis of econometric models with cross sectional data often arising in microeconomics The book then illustrates time series models that are extensively used in empirical macroeconomics and finance The last set of chapters explores the types of panel data and spatial models that are becoming increasingly significant in analyzing complex economic behavior and policy evaluations This handbook brings together both background material and new methodological and applied results that are extremely important to the current and future frontiers in empirical economics and finance It emphasizes inferential issues that transpire in the analysis of cross sectional time series and panel data based empirical models in economics finance and related disciplines **Empirical Modeling of the Economy and the Environment** Christoph Böhringer,Andreas Löschel,2003-09-18 The papers presented in this volume address a wide range of policy themes in the context of environmental regulation Investigated issues include the interaction between environmental regulation and economic growth international competitiveness structural change pollution leakage technological innovation tax systems as well as implications for intergenerational and intragenerational burden sharing The contributors mostly employ econometric approaches or computable general equilibrium analysis Professionals and academics working in the field of environmental policy analysis will consider this book as a valuable source of information **Empirical Models and Policy-making** F. A. G. den Butter,Mary S. Morgan,2000 It has been held that when economic policy makers use economic models there is a one way flow of information from the models to policy analysis This text challenges this assumption recognizing that policy makers play an important role in the development and revision of those very models **Ebook: Economics** Colander,2016-09-16 Ebook Economics **Representation and Structure in Economics** Hsiang-Ke Chao,2020-04-08 This book provides a methodological perspective on understanding the essential roles of econometric models in the theory and practice Offering a comprehensive and comparative exposition of the accounts of models in both econometrics and philosophy of science this work shows how econometrics and philosophy of science are interconnected while exploring the

methodological insight of econometric modelling that can be added to modern philosophical thought The notion of structure is thoroughly discussed throughout the book The studies of the consumption function of Trygve Haavelmo Richard Stone Milton Friedman David Hendry and Robert Lucas are taken as the case studies to investigate their methodological implications of model and structure In addition to the semantic view of the scientific theories various philosophical accounts concerning scientific models are used to shed light on the methodological nature of these consumption studies in economics This book will be of great interest to scholars and students of methodology of economics and econometrics as well as anyone interested in the philosophy of science in an economic context

The Economics of Immigration Örn B.

Bodvarsson, Hendrik Van den Berg, 2009-06-12 The inspiration for this book came from a collaborative research project on immigration begun in 2001 when we were colleagues at University of Nebraska Lincoln Bodvarsson was a Visiting Professor there in 2001 05 Our project dealt with the application of Say's Law to the supply of immigrant labor meaning that when the supply of immigrant labor grows in an area the new immigrants being consumers bolster labor demand and help to offset the lower wages they may bring about Our test case was the seemingly obscure Dawson County Nebraska where the meatpacking industry experienced a relatively huge increase in Hispanic born labor supply around 1990 We found for Dawson County this demand effect to be significant and our results for this test case generalizable to other more prominent test cases This inspired us to study the famous Mariel Boatlift where Miami's labor force grew suddenly by 7% due to the arrival of nearly 125 000 Cuban refugees in the spring of 1980 In that study we showed that the Marielitos exerted a significant demand effect which we argue helps to account for the stylized fact that the Mariel influx had a relatively benign effect on the Miami labor market We had the privilege of presenting both studies at various conferences in the USA Norway Taiwan and Israel and these studies have been published in Labour Economics and the Research in Labor Economics series both studies are discussed in detail in this book

The Environment in Economics and Development Vikram

Dayal, 2013-11-19 This brief views the environment through diverse lenses those of standard economics institutional economics political science environmental science and ecology Chapter 2 discusses diverse theoretical and statistical models constrained optimization models game theory differential equations and statistical models for causal inference in a simple manner Developing countries have certain distinct environmental problems traditional pollution and traditional dependence on the commons While chapters 3 and 4 discuss these specific problems statistical graphs of the World Development Indicators explore the macro context of developing countries in chapter 1 Chapter 5 examines ecological systems which are nonlinear and unpredictable and subject to sudden regime shifts Chapter 6 deals with the global challenges of climate change and biological invasions The last chapter discusses sustainable development and institutions The brief explains these topics simply mathematics is largely confined to an appendix The broad treatment and simple exposition will appeal to students new to the field of economics The extension of core economic models in diverse directions will also be of interest to

economists looking for a different treatment of the subject Empirical Modeling of Exchange Rate Dynamics Francis X. Diebold, 2012-12-06 Structural exchange rate modeling has proven extremely difficult during the recent post 1973 float. The disappointment climaxed with the papers of Meese and Rogoff 1983a 1983b who showed that a naive random walk model distinctly dominated received theoretical models in terms of predictive performance for the major dollar spot rates. One purpose of this monograph is to seek the reasons for this failure by exploring the temporal behavior of seven major dollar exchange rates using nonstructural time series methods. The Meese Rogoff finding does not mean that exchange rates evolve as random walks; rather, it simply means that the random walk is a better stochastic approximation than any of their other candidate models. In this monograph, we use optimal model specification techniques including formal unit root tests which allow for trend and find that all of the exchange rates studied do in fact evolve as random walks or random walks with drift to a very close approximation. This result is consistent with efficient asset markets and provides an explanation for the Meese Rogoff results. Far more subtle forces are at work, however, which lead to interesting econometric problems and have implications for the measurement of exchange rate volatility and moment structure. It is shown that all exchange rates display substantial conditional heteroskedasticity. A particularly reasonable parameterization of this conditional heteroskedasticity which captures the observed clustering of prediction error variances is developed in Chapter 2 **Economics and Art**

Theory Stratos Myrogiannis, Constantinos Repapis, 2022-08-04 Drawing on an interdisciplinary panel of contributors, this book presents a stimulating dialogue between economics and art theory and considers how this might aid our understanding of both areas of research. The collection explores themes which both fields share, including rationality, abstraction, and model building, the nature of social reality, representation, and transformation. The contributions employ a broad range of methods to investigate the links between economics and art, and their coverage includes architecture, history of ideas, art theory, literature studies, and beyond. This innovative volume will be of interest to advanced students and scholars of economic theory, cultural economics, literary and art theory, and it intends to be a starting point for new avenues of interdisciplinary research.

Model Building in Economics Lawrence A. Boland, 2014-09-15 Concern about the role and the limits of modeling has heightened after repeated questions were raised regarding the dependability and suitability of the models that were used in the run up to the 2008 financial crash. In this book, Lawrence Boland provides an overview of the practices of and the problems faced by model builders to explain the nature of models, the modeling process, and the possibility for and nature of their testing. In a reflective manner, the author raises serious questions about the assumptions and judgments that model builders make in constructing models. In making his case, he examines the traditional microeconomics/macroeconomics separation with regard to how theoretical models are built and used and how they interact, paying particular attention to the use of equilibrium concepts in macroeconomic models and game theory and to the challenges involved in building empirical models, testing models, and using models to test theoretical explanations Economics of Rural Land-use Change Kathleen

P. Bell, Kevin J. Boyle, Jonathan Rubin, 2006 Public concern over land management has never been greater This book provides a broad overview of the economics of rural land use change drawing attention to the meaningful role economic analysis can play in resolving public concern and supporting future land use planning *The Historiography of Economics* A.W. Bob Coats, 2013-10-08 This is the third and final volume of collected papers of A W Bob Coats Coats began to collect material for this volume in the years following the publication of the second volume in 1993 but sadly died in 2007 before the work was completed The volume has now been completed under the editorship of Roger Backhouse and Bruce Caldwell Along with his articles the compilation of the volume also reflects Coats interest in and commitment to book reviews a selection of which have been chosen for inclusion The book also includes a comprehensive bibliography In addition to a preface by Backhouse and Caldwell the volume also reproduces the obituary that was published in *History of Political Economy* a memoir published in 1996 and an interview with Grant Fleming published the previous year Together the introductory materials articles and reviews serve as a fitting tribute to the body of work of Bob Coats *Neoclassical Theory and Empirical Models of Aggregate Firm Behaviour* D. Peter Broer, 2012-12-06 *Behind the Model* Peter Spiegler, 2015-09-03 This book looks behind the model to show how formal models of the economy work and why they sometimes fail *Encyclopedia of Health Economics*, 2014-02-21 The Encyclopedia of Health Economics offers students researchers and policymakers objective and detailed empirical analysis and clear reviews of current theories and policies It helps practitioners such as health care managers and planners by providing accessible overviews into the broad field of health economics including the economics of designing health service finance and delivery and the economics of public and population health This encyclopedia provides an organized overview of this diverse field providing one trusted source for up to date research and analysis of this highly charged and fast moving subject area Features research driven articles that are objective better crafted and more detailed than is currently available in journals and handbooks Combines insights and scholarship across the breadth of health economics where theory and empirical work increasingly come from non economists Provides overviews of key policies theories and programs in easy to understand language *Chaos and Non-linear Models in Economics* John Creedy, Vance Martin, 1994 Non linear models are increasingly being applied to phenomena that are otherwise very difficult to model such as financial markets economic growth agricultural price cycles business cycles diffusion processes and overlapping generation models *Chaos and Non Linear Models in Economics* makes important advances in the theory and application of non linear modelling accessible to advanced students The contributions to this volume include both introductory chapters which review the fundamental theoretical and statistical characteristics of non linear models and keep the use of mathematics to a minimum and chapters which introduce more sophisticated techniques **Empirical Model Discovery and Theory Evaluation** David F. Hendry, Jurgen A. Doornik, 2014-07-04 A synthesis of the authors groundbreaking econometric research on automatic model selection which uses powerful computational algorithms and theory evaluation Economic models of empirical phenomena are

developed for a variety of reasons the most obvious of which is the numerical characterization of available evidence in a suitably parsimonious form Another is to test a theory or evaluate it against the evidence still another is to forecast future outcomes Building such models involves a multitude of decisions and the large number of features that need to be taken into account can overwhelm the researcher Automatic model selection which draws on recent advances in computation and search algorithms can create and then empirically investigate a vastly wider range of possibilities than even the greatest expert In this book leading econometricians David Hendry and Jurgen Doornik report on their several decades of innovative research on automatic model selection After introducing the principles of empirical model discovery and the role of model selection Hendry and Doornik outline the stages of developing a viable model of a complicated evolving process They discuss the discovery stages in detail considering both the theory of model selection and the performance of several algorithms They describe extensions to tackling outliers and multiple breaks leading to the general case of more candidate variables than observations Finally they briefly consider selecting models specifically for forecasting

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