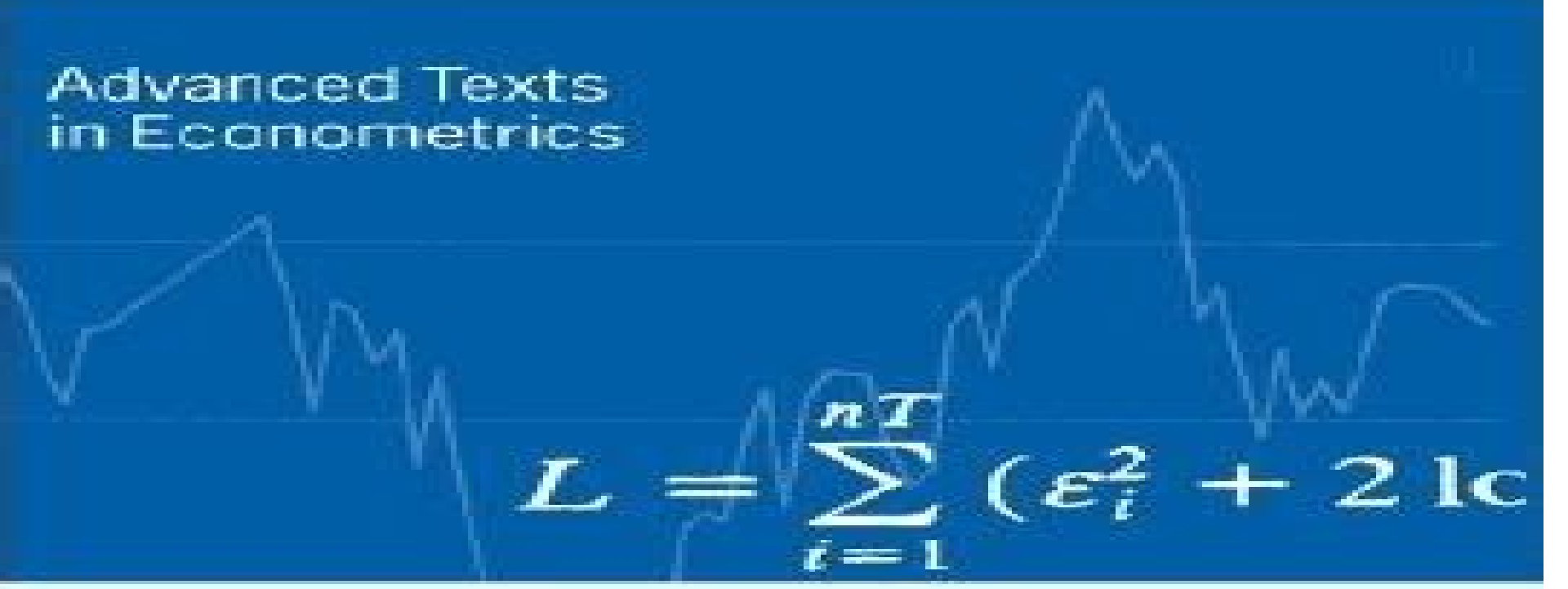


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MYOUNG-JAE LEE

Micro Econometrics For Treatment Effect Analysis

**Bernard Vanlauwe, Piet van Asten, Guy
Blomme**



Micro Econometrics For Treatment Effect Analysis:

Microeconometrics with R Yves Croissant, 2015-02-14 This book is about doing microeconometrics defined by Cameron and Trivedi as the analysis of individual level data on the economic behavior of individuals or firms using regression methods applied to cross section and panel data with R Microeconometrics became increasingly popular in the last decades thanks to the availability of many individual data sets and to the development of computer performance R appeared in the late nineties as a clone of S It became increasingly popular among statisticians especially in fields where S was widely used Twenty years ago using R for doing econometrics analysis required a lot of programming because a lot of core methods of econometrics were not available in R Nowadays most of the basic methods described in the book are available in contributed packages Moreover the set of packages called the tidyverse developed by RStudio now Posit for all the basic tasks of an applied statistician importing tidying transforming and visualizing data sets makes the use of R faster and easier The book uses extensively specialized econometrics packages and the tidyverse and it seeks to demonstrate that the adoption of R as the primary software for an econometrician is a relevant choice The first part of the book is devoted to the ordinary least squares estimator Matrix algebra is progressively introduced in this part and special attention is paid to the interpretation of the estimated coefficients The second part goes beyond the basic OLS estimator by testing the hypothesis on which this estimator is based and providing more complex estimators relevant when some of these hypotheses are violated Finally the third part of the book presents specific estimators devoted to special responses e g count binomial or duration data Key Features Many applications using data sets of recent academic works are developed Testing and estimation procedures using the programming framework of R and specialized packages are presented Two companion packages micsr and micsr data containing respectively functions implementing some estimation and testing procedures not available in other contributed packages and data sets used in the book are provided **Microeconometrics** A. Colin Cameron, Pravin K.

Trivedi, 2005-05-09 The book is oriented to the practitioner **Financial Microeconometrics** Marek Gruszczyński, 2019-11-23 This book explores new topics in modern research on empirical corporate finance and applied accounting especially the econometric analysis of microdata Dubbed financial microeconometrics by the author this concept unites both methodological and applied approaches The book examines how quantitative methods can be applied in corporate finance and accounting research in order to predict companies getting into financial distress Presented in a clear and straightforward manner it also suggests methods for linking corporate governance to financial performance and discusses what the determinants of accounting disclosures are Exploring these questions by way of numerous practical examples this book is intended for researchers practitioners and students who are not yet familiar with the variety of approaches available for data analysis and microeconometrics This book on financial microeconometrics is an excellent starting point for research in corporate finance and accounting In my view the text is positioned between a narrative and a scientific treatise It is based

on a vast amount of literature but is not overloaded with formulae My appreciation of financial microeconometrics has very much increased The book is well organized and properly written I enjoyed reading it Wolfgang Marty Senior Investment Strategist AgaNola AG *Microeconometrics* Steven Durlauf,L. Blume,2016-06-07 Specially selected from The New Palgrave Dictionary of Economics 2nd edition each article within this compendium covers the fundamental themes within the discipline and is written by a leading practitioner in the field A handy reference tool **Micro-Econometrics for Policy, Program and Treatment Effects** Myoung-jae Lee,2005-04-07 In many disciplines of science it is vital to know the effect of a treatment on a response variable of interest the effect being known as the treatment effect Here the treatment can be a drug an education program or an economic policy and the response variable can be an illness academic achievement or GDP Once the effect is found it is possible to intervene to adjust the treatment and attain a desired level of the response variable A basic way to measure the treatment effect is to compare two groups one of which received the treatment and the other did not If the two groups are homogenous in all aspects other than their treatment status then the difference between their response outcomes is the desired treatment effect But if they differ in some aspects in addition to the treatment status the difference in the response outcomes may be due to the combined influence of more than one factor In non experimental data where the treatment is not randomly assigned but self selected the subjects tend to differ in observed or unobserved characteristics It is therefore imperative that the comparison be carried out with subjects similar in their characteristics This book explains how this problem can be overcome so the attributable effect of the treatment can be found This book brings to the fore recent advances in econometrics for treatment effects The purpose of this book is to put together various economic treatments effect models in a coherent fashion make it clear which can be parameters of interest and show how they can be identified and estimated under weak assumptions The emphasis throughout the book is on semi and non parametric estimation methods but traditional parametric approaches are also discussed This book is ideally suited to researchers and graduate students with a basic knowledge of econometrics **Matching, Regression Discontinuity, Difference in Differences, and Beyond** Myoung-jae Lee,2016-05-02 Myoung-jae Lee reviews the three most popular methods and their extensions in applied economics and other social sciences matching regression discontinuity and difference in differences This book introduces the underlying econometric and statistical ideas shows what is identified and how the identified parameters are estimated and illustrates how they are applied with real empirical examples Lee emphasizes how to implement the three methods with data data and programs are provided in a useful online appendix All readers theoretical econometricians statisticians applied economists social scientists and researchers students will find something useful in the book from different perspectives *Microeconometrics Of International Trade* Joachim Wagner,2016-06-21 This volume brings together two comprehensive survey studies of the literature on the microeconometrics of international trade The chapters apply new empirical methods to the analysis of the links between international trade and various dimensions of firm

performance such as productivity profitability wages and survival The studies also include report results for Germany one of the leading actors on the world markets for goods and services Complex Systems in Finance and Econometrics Robert A. Meyers,2010-11-03 Finance Econometrics and System Dynamics presents an overview of the concepts and tools for analyzing complex systems in a wide range of fields The text integrates complexity with deterministic equations and concepts from real world examples and appeals to a broad audience *Challenges and Opportunities for Agricultural Intensification of the Humid Highland Systems of Sub-Saharan Africa* Bernard Vanlauwe,Piet van Asten,Guy Blomme,2014-10-07 The humid highlands in sub Saharan Africa SSA are characterized by high population densities and require intensification The Consortium for Improving Agriculture based Livelihoods in Central Africa CIALCA has set up a research for development platform in various mandate areas in DR Congo Burundi and Rwanda aiming to identify improved production market and nutrition options and facilitating the access for development partners to these options This platform is supported by capacity building multi stakeholder dialogue and monitoring and evaluation efforts The conference facilitated by CIALCA aimed to i take stock of the state of the art in agricultural intensification in the highlands of SSA and ii chart the way forward for agricultural research for development in the humid highlands of SSA and more specifically in the recently launched Humidtropics Consortium Research Programme through keynote oral and poster presentations and strategic panel discussions **Learning Microeconometrics with R** Christopher P. Adams,2020-12-29 This book provides an introduction to the field of microeconometrics through the use of R The focus is on applying current learning from the field to real world problems It uses R to both teach the concepts of the field and show the reader how the techniques can be used It is aimed at the general reader with the equivalent of a bachelor s degree in economics statistics or some more technical field It covers the standard tools of microeconometrics OLS instrumental variables Heckman selection and difference in difference In addition it introduces bounds factor models mixture models and empirical Bayesian analysis Key Features Focuses on the assumptions underlying the algorithms rather than their statistical properties Presents cutting edge analysis of factor models and finite mixture models Uses a hands on approach to examine the assumptions made by the models and when the models fail to estimate accurately Utilizes interesting real world data sets that can be used to analyze important microeconomic problems Introduces R programming concepts throughout the book Includes appendices that discuss some of the standard statistical concepts and R programming used in the book

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