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Simulation-Based Econometric Methods

**Christian Gourieroux
Alain Monfort**

Simulation Based Econometric Methods

Eugene Choo, Matthew Shum



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Simulation-based Econometric Methods Christian Gouriéroux, Alain Monfort, 1997-01-09 This book introduces a new generation of statistical econometrics After linear models leading to analytical expressions for estimators and non linear models using numerical optimization algorithms the availability of high speed computing has enabled econometricians to consider econometric models without simple analytical expressions The previous difficulties presented by the presence of integrals of large dimensions in the probability density functions or in the moments can be circumvented by a simulation based approach After a brief survey of classical parametric and semi parametric non linear estimation methods and a description of problems in which criterion functions contain integrals the authors present a general form of the model where it is possible to simulate the observations They then move to calibration problems and the simulated analogue of the method of moments before considering simulated versions of maximum likelihood pseudo maximum likelihood or non linear least squares The general principle of indirect inference is presented and is then applied to limited dependent variable models and to financial series Simulation-based Econometric Methods ,1997 *Simulation-based Inference in Econometrics* Roberto Mariano, Til Schuermann, Melvyn J. Weeks, 2000-07-20 This substantial volume has two principal objectives First it provides an overview of the statistical foundations of Simulation based inference This includes the summary and synthesis of the many concepts and results extant in the theoretical literature the different classes of problems and estimators the asymptotic properties of these estimators as well as descriptions of the different simulators in use Second the volume provides empirical and operational examples of SBI methods Often what is missing even in existing applied papers are operational issues Which simulator works best for which problem and why This volume will explicitly address the important numerical and computational issues in SBI which are not covered comprehensively in the existing literature Examples of such issues are comparisons with existing tractable methods number of replications needed for robust results choice of instruments simulation noise and bias as well as efficiency loss in practice **Simulation based inference in econometric** Roberto Mariano, Melvyn J. Weeks, Til Schuermann, 2000 **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

Bayesian Econometric Methods Joshua Chan, Gary Koop, Dale J. Poirier, Justin L. Tobias, 2019-08-15 Illustrates Bayesian theory and application through a series of exercises in question and answer format **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 **Structural Econometric Models** Eugene Choo, Matthew Shum, 2013-12-18 This volume

focuses on recent developments in the use of structural econometric models in empirical economics The first part looks at recent developments in the estimation of dynamic discrete choice models The second part looks at recent advances in the area empirical matching models

The Econometrics of Panel Data László Mátyás, Patrick Sevestre, 2008-04-06 This restructured updated Third Edition provides a general overview of the econometrics of panel data from both theoretical and applied viewpoints Readers discover how econometric tools are used to study organizational and household behaviors as well as other macroeconomic phenomena such as economic growth The book contains sixteen entirely new chapters all other chapters have been revised to account for recent developments With contributions from well known specialists in the field this handbook is a standard reference for all those involved in the use of panel data in econometrics

Agent-Based Computational Economics Shu-Heng Chen, 2017-09-19 This book aims to answer two questions that are fundamental to the study of agent based economic models what is agent based computational economics and why do we need agent based economic modelling of economy This book provides a review of the development of agent based computational economics ACE from a perspective on how artificial economic agents are designed under the influences of complex sciences experimental economics artificial intelligence evolutionary biology psychology anthropology and neuroscience This book begins with a historical review of ACE by tracing its origins From a modelling viewpoint ACE brings truly decentralized procedures into market analysis from a single market to the whole economy This book also reviews how experimental economics and artificial intelligence have shaped the development of ACE For the former the book discusses how ACE models can be used to analyse the economic consequences of cognitive capacity personality and cultural inheritance For the latter the book covers the various tools used to construct artificial adaptive agents including reinforcement learning fuzzy decision rules neural networks and evolutionary computation This book will be of interest to graduate students researching computational economics experimental economics behavioural economics and research methodology

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