

contributions to economic analysis

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Panel Data and Structural Labour Market Models

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Dale T. Mortensen, Christopher A. Pissarides

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Panel Data and Structural Labour Market Models H. Bunzel, Bent Christensen, P. Jensen, Nicholas M. Kiefer, D.T. Mortensen, 2000-02-02 This book contains papers focusing on theoretical and empirical modelling of the labour market covering both wage equilibrium models and models for labour market transition Contributions range from the theoretical or econometric through to empirical structural methods and exploratory data analysis based on employer and employee level data Monopsonistic Labour Markets and the Gender Pay Gap Boris Hirsch, 2010-04-05 This book investigates models of spatial and dynamic monopsony and their application to the persistent empirical regularity of the gender pay gap

Handbook of Econometrics James J. Heckman, Edward Leamer, 2007-12-13 As conceived by the founders of the Econometric Society econometrics is a field that uses economic theory and statistical methods to address empirical problems in economics It is a tool for empirical discovery and policy analysis The chapters in this volume embody this vision and either implement it directly or provide the tools for doing so This vision is not shared by those who view econometrics as a branch of statistics rather than as a distinct field of knowledge that designs methods of inference from data based on models of human choice behavior and social interactions All of the essays in this volume and its companion volume 6B offer guidance to the practitioner on how to apply the methods they discuss to interpret economic data The authors of the chapters are all leading scholars in the fields they survey and extend Part of the renowned Handbooks in Economics Series Updates and expands the exisiting Handbook of Econometrics volumes An invaluable reference written by some of the world's leading econometricians

Nordic Labour Market Research on Register Data Torben Pilegaard Jensen, Anders Holm, 2001

Handbook of Econometrics Zvi Griliches, Michael D. Intriligator, Robert Engle, Dan McFadden, 1983 The Handbook is a definitive reference source and teaching aid for econometricians It examines models estimation theory data analysis and field applications in econometrics 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 difficulties 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 Job Matching, Wage Dispersion, and Unemployment Dale T. Mortensen, Christopher A. Pissarides, 2011-04-28 A selection of key papers from the winners of the Nobel Memorial Prize 2010 It features their most important work on unemployment labour market dynamics and the The Econometrics of Panel Data Lászlo Mátyás, Patrick Sevestre, 2008-04-06 This equilibrium search model 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 and Inference Bent Jesper Christensen, Nicholas M. Kiefer, 2021-07-13 Economic Modeling and Inference takes econometrics to a new level by demonstrating how to combine modern economic theory with the latest statistical inference methods to get the most out of economic data This graduate level textbook draws applications from both microeconomics and macroeconomics paying special attention to financial and labor economics with an emphasis throughout on what observations can tell us about stochastic dynamic models of rational optimizing behavior and equilibrium Bent Jesper Christensen and Nicholas Kiefer show how parameters often thought estimable in applications are not identified even in simple dynamic programming models and they investigate the roles of extensions including measurement error imperfect control and random utility shocks for inference When all implications of optimization and equilibrium are imposed in the empirical procedures the resulting estimation problems are often nonstandard with the estimators exhibiting nonregular asymptotic behavior such as short ranked covariance superconsistency and non Gaussianity Christensen and Kiefer explore these properties in detail covering areas including job search models of the labor market asset pricing option pricing marketing and retirement planning Ideal for researchers and practitioners as well as students Economic Modeling and Inference uses real world data to illustrate how to derive the best results using a combination of theory and cutting edge econometric techniques Covers identification and estimation of dynamic programming models Treats sources of error measurement error random utility and imperfect control Features financial applications including asset pricing option pricing and optimal hedging Describes labor applications including job search equilibrium search and retirement Illustrates the wide applicability of the approach using micro macro and marketing examples **Analysis of Panel Data Cheng** Hsiao, 2022-07-07 Now in its fourth edition this comprehensive introduction of fundamental panel data methodologies provides insights on what is most essential in panel literature A capstone to the forty year career of a pioneer of panel data analysis this new edition s primary contribution will be the coverage of advancements in panel data analysis a statistical

method widely used to analyze two or higher dimensional panel data The topics discussed in early editions have been reorganized and streamlined to comprehensively introduce panel econometric methodologies useful for identifying causal relationships among variables supported by interdisciplinary examples and case studies This book to be featured in Cambridge's Econometric Society Monographs series has been the leader in the field since the first edition It is essential reading for researchers practitioners and graduate students interested in the analysis of microeconomic behavior

Labour Markets and Economic Development S. M. Ravi Kanbur, Jan Svejnar, 2009 This book looks at the links between the formal and informal labor market in developing and transition economies working towards an accurate understanding of labour markets and analyzing alternative policy proposals Handbook of Econometrics J.J. Heckman, Edward Leamer, 2001-11-22 The Handbook is a definitive reference source and teaching aid for econometricians It examines models estimation theory data analysis and field applications in econometrics Comprehensive surveys written by experts discuss recent developments at a level suitable for professional use by economists econometricians statisticians and in advanced graduate econometrics courses For more information on the Handbooks in Economics series please see our home page on http www elsevier nl locate hes Panel Data Econometrics Pietro Balestra, 2000 The main focus of this book is on various theoretical and practical issues in the field of panel data econometrics. This is an important and active field of research with significant relevance for empirical studies in a variety of subjects including economics finance social sciences health etc This book presents contributions by several leading experts who provide their views on a wide range of topics both theoretical and applied that can serve as a basis for future research on the methodology and applications of panel data modelling Areas of application of panel data modelling have only been increasing over the past years and there is no doubt that the range is going to expand further The applied papers of this book have been regrouped as one major part and further subdivided into different fields thus showing their variety and opening up the horizon for researchers in these and other fields The reader will notice that they all have a substantial methodological content which is indispensable for their analysis of the economic social or other phenomena under consideration This first part includes such diversified areas of study as macroeconomics social economics insurance finance and energy economics As a second part there are papers that deal more with theoretical issues such as specification problems unit root tests and aggregation of individual series heteroscedasticity tests for panel data models and non parametric techniques. The final part contains papers that are directly related to and elaborate on Balestra s work **Advances in Economics and Econometrics: Theory and Applications** Econometric Society. World Congress, 1997-02-20 This book is the third of three volumes containing papers presented at the Seventh World Congress of the Econometric Society The papers summarize and interpret key recent developments and discuss current and future directions in a wide range of topics in economics and econometrics. They cover both theory and applications Authored by leading specialists in their fields these volumes provide a unique survey of progress in the discipline

Wage Dispersion Dale Mortensen, 2003 A theoretical and empirical examination of wage differentials finds that traditional theories of competition do not explain why workers with identical skills are paid differently **Knowledge, Information,** and Expectations in Modern Macroeconomics Philippe Aghion, Roman Frydman, Joseph E. Stiglitz, Michael Woodford, 2021-01-12 Macroeconomics would not be what it is today without Edmund Phelps This book assembles the field s leading figures to highlight the continuing influence of his ideas from the past four decades Addressing the most important current debates in macroeconomic theory it focuses on the rates at which new technologies arise and information about markets is dispersed information imperfections and the heterogeneity of beliefs as determinants of an economy s performance The contributions which represent a breadth of contemporary theoretical approaches cover topics including the real effects of monetary disturbances difficulties in expectations formation structural factors in unemployment and sources of technical progress Based on an October 2001 conference honoring Phelps this incomparable volume provides the most comprehensive and authoritative account in years of the present state of macroeconomics while also pointing to its future The fifteen chapters are by the editors and by Daron Acemoglu Jess Benhabib Guillermo A Calvo Oya Celasun Michael D Goldberg Bruce Greenwald James J Heckman Bart Hobijn Peter Howitt Hehui Jin Charles I Jones Michael Kumhof Mordecai Kurz David Laibson Lars Ljungqvist N Gregory Mankiw Dale T Mortensen Maurizio Motolese Stephen Nickell Luca Nunziata Wolfgang Ochel Christopher A Pissarides Glenda Quintini Ricardo Reis Andrea Repetto Thomas J Sargent Jeremy Tobacman and Gianluca Violante Commenting are Olivier J Blanchard Jean Paul Fitoussi Mark Gertler Robert E Hall Robert E Lucas Jr David H Papell Robert A Pollak Robert M Solow Nancy L Stokey and Lars E O Svensson Also included are reflections by Phelps a preface by Paul A Samuelson and the editors introduction Advances in Economics and Econometrics: Volume 2 Econometric Society. World Congress, 2006-11-13 Publisher description Labor Markets and Economic Development Ravi Kanbur, Jan Svejnar, 2009-05-07 As developing and transition economies enter the next phase of reforms labor market issues increasingly come to the fore With the increased competition from globalization the discussion is shifting to the need for greater labor market flexibility and the creation of good jobs Moreover the greater actual and perceived insecurity in labor markets has generated a new agenda on how to structure safety nets and labor market regulation. The older questions of the links between the formal and informal labor market reappear with new dimensions and significance More generally it is clear that an accurate understanding of how labor market structures function is essential if we are to analyze alternative policy proposals in the wake of these concerns Oddly enough in spite of this great importance there are no recent monographs that bring together rigorous studies produced by academic researchers on these various issues This book fills that gap Under the steely editorship of Ravi Kanbur and Jan Svejnar the contributors flourish in their attempts to enliven these debates Panel Data Econometrics Badi H. Baltaqi, 2006-04-01 This volume includes some of the papers presented at the 11th International Conference on Panel Data Texas June 2004 and other solicited papers that passed the refereeing

process and includes such topics as dynamic panel data estimation non linear panel data methods and the phenomenal growth in non stationary panel data econometrics Econometric Analysis of Cross Section and Panel Data, second edition Jeffrey M. Wooldridge, 2010-10-01 The second edition of a comprehensive state of the art graduate level text on microeconometric methods substantially revised and updated The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research cross section and data panel methods By focusing on assumptions that can be given behavioral content the book maintains an appropriate level of rigor while emphasizing intuitive thinking The analysis covers both linear and nonlinear models including models with dynamics and or individual heterogeneity In addition to general estimation frameworks particular methods of moments and maximum likelihood specific linear and nonlinear methods are covered in detail including probit and logit models and their multivariate Tobit models models for count data censored and missing data schemes causal or treatment effects and duration analysis Econometric Analysis of Cross Section and Panel Data was the first graduate econometrics text to focus on microeconomic data structures allowing assumptions to be separated into population and sampling assumptions This second edition has been substantially updated and revised Improvements include a broader class of models for missing data problems more detailed treatment of cluster problems an important topic for empirical researchers expanded discussion of generalized instrumental variables GIV estimation new coverage based on the author's own recent research of inverse probability weighting a more complete framework for estimating treatment effects with panel data and a firmly established link between econometric approaches to nonlinear panel data and the generalized estimating equation literature popular in statistics and other fields New attention is given to explaining when particular econometric methods can be applied the goal is not only to tell readers what does work but why certain obvious procedures do not The numerous included exercises both theoretical and computer based allow the reader to extend methods covered in the text and discover new insights

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Table of Contents Panel Data And Structural Labour Market Models

- 1. Understanding the eBook Panel Data And Structural Labour Market Models
 - The Rise of Digital Reading Panel Data And Structural Labour Market Models
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Panel Data And Structural Labour Market Models
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Panel Data And Structural Labour Market Models
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Panel Data And Structural Labour Market Models
 - Personalized Recommendations
 - $\circ\,$ Panel Data And Structural Labour Market Models User Reviews and Ratings
 - Panel Data And Structural Labour Market Models and Bestseller Lists
- 5. Accessing Panel Data And Structural Labour Market Models Free and Paid eBooks
 - Panel Data And Structural Labour Market Models Public Domain eBooks
 - Panel Data And Structural Labour Market Models eBook Subscription Services
 - Panel Data And Structural Labour Market Models Budget-Friendly Options

- 6. Navigating Panel Data And Structural Labour Market Models eBook Formats
 - o ePub, PDF, MOBI, and More
 - Panel Data And Structural Labour Market Models Compatibility with Devices
 - Panel Data And Structural Labour Market Models Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - o Adjustable Fonts and Text Sizes of Panel Data And Structural Labour Market Models
 - Highlighting and Note-Taking Panel Data And Structural Labour Market Models
 - Interactive Elements Panel Data And Structural Labour Market Models
- 8. Staying Engaged with Panel Data And Structural Labour Market Models
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Panel Data And Structural Labour Market Models
- 9. Balancing eBooks and Physical Books Panel Data And Structural Labour Market Models
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Panel Data And Structural Labour Market Models
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Panel Data And Structural Labour Market Models
 - Setting Reading Goals Panel Data And Structural Labour Market Models
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Panel Data And Structural Labour Market Models
 - Fact-Checking eBook Content of Panel Data And Structural Labour Market Models
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements

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