Applied Econometrics Asteriou And Hall

This book, the first study of its kind, examines the economics behind motorsports, in particular Formula One. Chapters discuss the costs involved in Formula racing and how they are borne by teams, promoters and racers. The book also looks at how society, the public and the private sectors stand to benefit economically from the motorsport industry. Other issues like the economics of TV rights, sponsorship and sustainability are also addressed, again for the first time in an economics book. Moving beyond the economics of what happens off the track, the book also undertakes a serious examination of what goes in to making a winning team and what having a winning racer can do for a team's fortunes. Mourão's highly relevant and contemporary book also looks at how motorsport teams confront the challenges of the modern sporting world, including the changing dynamics of sports media and considers the future of Formula 1 as motorsports evolve.

The development of any contemporary economy is affected by numerous factors. By creating stable infrastructures, countries can more easily thrive in competitive international markets. Social, Health, and Environmental Infrastructures for Economic Growth is a comprehensive source of academic material that examines the impact of infrastructure development on modern economies. Highlighting relevant perspectives on topics such as employment, rural development, and energy production, this is an ideal reference source for researchers, students, professionals, practitioners, and policy makers interested in the social, health, and environmental infrastructures in contemporary economies.

This book provides a bridge between the introductory research methods books and the discipline-specific, higher level texts. Its unique feature is the coverage of the detailed process of research rather than the findings of research projects. Chapter authors have been carefully selected by their expertise, discipline and location to give an eclectic range of perspectives. Particular care has been taken to balance positivist with interpretivist approaches throughout. The authors focus is on the practical consequences of research philosophies, strategies and techniques by using their own research and by evaluating the work of others. Advanced Research Methods in the Built Environment addresses common topics raised by postgraduate level researchers rather than dealing with all aspects of the research process. Issues covered range from the practicalities of producing a journal article to the role of theory in research. The material brought together here provides a valuable resource for the training and development of doctoral and young researchers and will contribute to a new sense of shared methodological understanding across built environment research.

Tourism economics is partly based on established principles from the economics discipline, but it also incorporates elements from sociology, psychology, organization theory and ecology. It has over the years turned into an appealing multi-disciplinary oriented approach to the understanding of the impacts of leisure time in a modern society, including cultural heritage, sustainable quality of life, and industrial organization of the hospitality industry. The increasing dynamics in the tourist industry and its worldwide effects will continue to attract the attention of both the research and the policy sector in the years to come. Rather than speculating on non-observed facts, there is a clear need for evidence-based research in order to map out the complex dynamics of the tourist industry. The present volume comprises novel studies – mainly of a quantitative-analytical nature – on the supply, demand and contextual aspects of modern tourism. It contains a sound mix of theory, methodology, policy and case studies on various tourism issues in different parts of the world.?

This proceedings volume presents new methods and applications in applied economics with special interest in advanced cross-section data estimation methodology. Featuring select contributions from the 2019 International Conference on Applied Economics (ICOAE 2019) held in Milan, Italy, this book explores areas such as applied macroeconomics, applied

microeconomics, applied financial economics, applied international economics, applied agricultural economics, applied marketing and applied managerial economics. International Conference on Applied Economics (ICOAE) is an annual conference that started in 2008, designed to bring together economists from different fields of applied economic research, in order to share methods and ideas. Applied economics is a rapidly growing field of economics that combines economic theory with econometrics, to analyze economic problems of the real world, usually with economic policy interest. In addition, there is growing interest in the field of applied economics for cross-section data estimation methods, tests and techniques. This volume makes a contribution in the field of applied economic research by presenting the most current research. Featuring country specific studies, this book is of interest to academics, students, researchers, practitioners, and policy makers in applied economics, econometrics and economic policy.

Food sustainability is essential to the advancement and development of economies and societies worldwide. However, there is an ongoing lack of progress in this field due to the challenge of bridging the gaps between applied science, policy, and society. Agrifood Economics and Sustainable Development in Contemporary Society provides emerging research exploring the theoretical and practical aspects of sustainable rural livelihood and applications within agricultural production. Featuring coverage on a broad range of topics such as green economics, organic farming, and sustainable development from a nature vs. nurture perspective, this book is ideally designed for agricultural researchers, professionals, academicians, policymakers, and farmers seeking current research on sustainability in farming.

This book describes new theories and applications of artificial neural networks, with a special focus on addressing problems in neuroscience, biology and biophysics and cognitive research. It covers a wide range of methods and technologies, including deep neural networks, large-scale neural models, brain–computer interface, signal processing methods, as well as models of perception, studies on emotion recognition, self-organization and many more. The book includes both selected and invited papers presented at the XX International Conference on Neuroinformatics, held in Moscow, Russia on October 8–12, 2018.

The Dictionary balances concise explanation with comprehensive coverage, incorporating concepts such as the structure-conduct-performance paradigm, the development of the theory of the firm, the foundational contributions of game theory and models of s

This book provides a coherent description of the main concepts and statistical methods used to analyse economic performance. The focus is on measures of performance that are of practical relevance to policy makers. Most, if not all, of these measures can be viewed as measures of productivity and/or efficiency. Linking fields as diverse as index number theory, data envelopment analysis and stochastic frontier analysis, the book explains how to compute measures of input and output quantity change that are consistent with measurement theory. It then discusses ways in which meaningful measures of productivity change can be decomposed into measures of technical progress, environmental change, and different types of efficiency change. The book is aimed at graduate students, researchers, statisticians, accountants and economists working in universities, regulatory authorities, government departments and private firms. The book contains many numerical examples. Computer codes and datasets are available on a companion website.

The book's 30 chapters are divided into three sections – international trade, economic development, macroeconomics and finance – and focus on the frontier issues in each. Section I addresses analytical issues relating to trade-environment linkage, capital accumulation for pollution abatement, possibility of technology diffusion by multinational corporations, nature of innovation inducing tariff protection, effects of import restriction and child labour, the links between exchange rate, direction of trade and financial crisis—the implications for India and global economic crisis, financial institutions and global capital flows and balance of payments

imbalances. Section II consists of discussions on the causes of widespread poverty persisting in South Asia, development dividend associated with peace in South Asia, issues of well-being and human development, implications for endogenous growth through human capital accumulation on environmental quality and taxation, the rationale for a labour supply schedule for the poor, switching as an investment strategy, the role of government and strategic interaction in the presence of information asymmetry, government's role in controlling food inflation, inter-state variations in levels and growth of industry in India, structural breaks in India's service sector development, and the phenomenon of wasted votes in India's parliamentary elections. Section III deals with the effectiveness of monetary policy in tackling economic crisis, the effective demand model of corporate leverages and recession, the empirical link between stock market development and economic growth in cross-country experience in Asia, an empirical verification of the Mckinnon-Shaw hypothesis for financial development in India, the dynamics of the behaviour of the Indian stock market, efficiency of non-life insurance companies, econometric study of the causal linkage between FDI and current account balance in India and the implications of contagious crises for the Indian economy.

This book provides a readable and elegant presentation of the principles of anomaly detection,providing an easy introduction for newcomers to the field. A large number of algorithms are succinctly described, along with a presentation of their strengths and weaknesses. The authors also cover algorithms that address different kinds of problems of interest with single and multiple time series data and multi-dimensional data. New ensemble anomaly detection algorithms are described, utilizing the benefits provided by diverse algorithms, each of which work well on some kinds of data. With advancements in technology and the extensive use of the internet as a medium for communications and commerce, there has been a tremendous increase in the threats faced by individuals and organizations from attackers and criminal entities. Variations in the observable behaviors of individuals (from others and from their own past behaviors) have been found to be useful in predicting potential problems of various kinds. Hence computer scientists and statisticians have been conducting research on automatically identifying anomalies in large datasets. This book will primarily target practitioners and researchers who are newcomers to the area of modern anomaly detection techniques. Advanced-level students in computer science will also find this book helpful with their studies.

This book constitutes revised selected papers from the 5th Workshop on Mining Data for Financial Applications, MIDAS 2020, held in conjunction with ECML PKDD 2020, in Ghent, Belgium, in September 2020.* The 8 full and 3 short papers presented in this volume were carefully reviewed and selected from 15 submissions. They deal with challenges, potentialities, and applications of leveraging data-mining tasks regarding problems in the financial domain. *The workshop was held virtually due to the COVID-19 pandemic. "Information Extraction from the GDELT Database to Analyse EU Sovereign Bond Markets" and "Exploring the Predictive Power of News and Neural Machine Learning Models for Economic Forecasting" are available open access under a Creative Commons Attribution 4.0 International License via link.springer.com.

This handbook examines the latest techniques and strategies that are used to unlock the risk transfer capacity of global financial and capital markets. Taking the financial crisis and global recession into account, it frames and contextualises non-traditional risk transfer tools created over the last 20 years. Featuring contributions from distinguished academics and professionals from around the world, this book covers in detail issues in securitization, financial risk management and innovation, structured finance and derivatives, life and non-life pure risk management, market and financial reinsurance, CAT risk management, crisis management, natural, environmental and man-made risks, terrorism risk, risk modelling, vulnerability and

resilience. This handbook will be of interest to academics, researchers and practitioners in the field of risk transfer.

This two-volume set, LNCS 10987 and 10988, constitutes the thoroughly refereed proceedings of the Second International Joint Conference, APWeb-WAIM 2018, held in Macau, China in July 2018. The 40 full papers presented together with 30 short papers, 6 demonstration papers and 3 keynotes were carefully reviewed and selected from 168 submissions. The papers are organized around the following topics: Text Analysis, Social Networks, Recommender Systems, Information Retrieval, Machine Learning, Knowledge Graph, Database and Web Applications, Data Streams, Data Minging and Application, Query Processing, Big Data and Blockchain.

This book examines the relationship between the legal extension of copyright duration as an enduring means of copyright protection and the growth of the UK book publishing industry as a typical creative industry reliant on copyright. The book draws on Schumpeter's theory of creative destruction to analyse the implications of copyright law and policy on the book industry and illustrate the dynamic interaction between copyright expansion and the growth of the creative industries. The book reviews the historical development of UK copyright expansion and also considers copyright in the digital age. It explores the legal and economic concerns about copyright protection in general, and the expansion of copyright duration in particular. Using an innovative empirical method, it explores whether the expansion of the duration of copyright promotes or precludes the growth of book publishing industry. It goes on to suggest changes to copyright policy which would have an impact on the economics of innovation in the creative industries. This book will be of particular interst to scholars and students of Intellectual Property Law.

This book provides fresh insights into concepts, methods and new research findings on the causes of excessive food price volatility. It also discusses the implications for food security and policy responses to mitigate excessive volatility. The approaches applied by the contributors range from on-the-ground surveys, to panel econometrics and innovative high-frequency time series analysis as well as computational economics methods. It offers policy analysts and decision-makers guidance on dealing with extreme volatility.

This book provides a broad overview of the current research on various aspects of development, with a focus on India. The content and treatment of the subject of development in this volume is distinctive in many ways. It is a balanced mix of theory and practical elements, dealing with a number of issues at micro as well as macro levels. The analyses of the current socio-economic problems are attempted in an elegant yet simple manner which makes it equally useful for an aspiring researcher in economics or any inter disciplinary field. The methodologies of the articles include analytical verbal argumentative logic, theoretical constructs or different versions of statistical, econometric or programming techniques. It also contains well written survey articles, which are useful in grasping the fundamental research issues and in tracing the progress of research in an area. The general scope of the book is very wide as the

readership can include researchers, scholars, graduate and undergraduate students, policy makers and practitioners. Though the contributors are primarily scholars in the field of Economics or Statistics, the book contains useful takeaways for those working in the area of Development. It will also be of interest to policy makers and practitioners interested in development issues, and to post graduate students in Economics or any field, in social science, management or development.

The third edition of Applied Econometrics builds on the success of the popular previous editions. It takes an intuitive, hands-on approach to presenting fundamental concepts in modern econometrics and carefully guides the reader through them. Step-by-step instructions for all econometric tests and methods of estimation are provided, as well as ways in which to interpret the results. This makes it an ideal companion for students new to the subject, or for those requiring a 'refresher'. Applied Econometrics third edition includes: • Thorough updates of all material in the book • More finance applications • A brand new Chapter 20: Time Varying Coefficient Models: A new way of estimating bias free parameters This is an indispensable textbook for undergraduate and Master's economics or finance students taking a course in applied econometrics.

This proceedings volume presents new methods and applications in applied economic research with an emphasis on advances in panel data analysis. Featuring papers presented at the 2017 International Conference on Applied Economics (ICOAE) held at Coventry University, this volume provides current research on econometric panel data methodologies as they are applied in microeconomics, macroeconomics, financial economics and agricultural economics. International Conference on Applied Economics (ICOAE) is an annual conference that started in 2008 designed to bring together economists from different fields of applied economic research in order to share methods and ideas. Applied economics is a rapidly growing field of economics that combines economic theory with econometrics to analyse economic problems of the real world usually with economic policy interest. In addition, there is growing interest in the field for panel data estimation methods, tests and techniques. This volume makes a contribution in the field of applied economic research in this area. Featuring country specific studies, this book will be of interest to academics, students, researchers, practitioners, and policy makers in applied economics and economic policy.

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Nils Eikelmann describes the framework conditions for the application of value-based performance measures and critically analyses selected ones. The disclosure of value-based performance indicators is important in order to demonstrate the successful management of a company and to satisfy the increasing information needs of investors. However, companies adapt the developed theoretical concepts of value-based performance measures to their practical needs and thus investors are no longer able to compare the

performance of companies. In addition, there is a variety of different metrics from which companies can choose. The empirical study aims to reduce existing research gaps and is divided into three parts: the analysis of annual reports of selected European companies, the calculation of a standardised value-based performance measure and a value relevance study in the form of an association study. Contents Framework conditions for the application of value based performance measures Critical evaluation of selected value concepts Application and value relevance of value based performance measures in Europe Target Groups Scientists and students in the field of controlling and accounting Practitioners in the same fields About the Author Nils Eikelmann works in the accounting department of a German power supply company. He received his doctorate from the Universidad Católica de Murcia, Spain. As a part-time lecturer he teaches accounting at the FOM Hochschule für Oekonomie & Management Essen, Germany.

The European Journal of Tourism Research is an interdisciplinary scientific journal in the field of tourism, published by Varna University of Management, Bulgaria. Its aim is to provide a platform for discussion of theoretical and empirical problems in tourism. Publications from all fields, connected with tourism such as management, marketing, sociology, psychology, geography, political sciences, mathematics, statistics, anthropology, culture, information technologies and others are invited. The journal is open to all researchers. Young researchers and authors from Central and Eastern Europe are encouraged to submit their contributions. Regular Articles in the European Journal of Tourism Research should normally be between 4 000 and 20 000 words. Major research articles of between 10 000 and 20 000 are highly welcome. Longer or shorter papers will also be considered. The journal publishes also Research Notes of 1 500 – 2 000 words. Submitted papers must combine theoretical concepts with practical applications or empirical testing. The European Journal of Tourism Research includes also the following sections: Book Reviews, announcements for Conferences and Seminars, abstracts of successfully defended Doctoral Dissertations in Tourism, case studies of Tourism Best Practices. The European Journal of Tourism Research is published in three Volumes per year. The full text of the European Journal of Tourism Research is available in the following databases: EBSCO Hospitality and Tourism CompleteCABI Leisure, Recreation and TourismProQuest Research Library Individual articles can be rented via journal's page at DeepDyve. The journal is indexed in Scopus and Thomson Reuters' Emerging Sources Citation Index. The editorial team welcomes your submissions to the European Journal of Tourism Research.

Developed from the Second International Congress on Actuarial Science and Quantitative Finance, this volume showcases the latest progress in all theoretical and empirical aspects of actuarial science and quantitative finance. Held at the Universidad de Cartagena in Cartegena, Colombia in June 2016, the conference emphasized relations between industry and academia and provided a platform for practitioners to discuss problems arising from the financial and insurance industries in the Andean and Caribbean regions. Based on invited lectures as well as carefully selected papers, these proceedings address topics such as statistical techniques in finance and actuarial science, portfolio management, risk theory, derivative valuation and economics of insurance.

This conference proceedings volume presents advanced methods in time series estimation models that are applicable various areas of applied economic research such as international economics, macroeconomics, microeconomics, finance economics and agricultural economics. Featuring contributions presented at the 2018 International Conference on Applied Economics

(ICOAE) held in Warsaw, Poland, this book presents contemporary research using applied econometric method for analysis as well as country specific studies with potential implications on economic policy. Applied economics is a rapidly growing field of economics that combines economic theory with econometrics to analyse economic problems of the real world usually with economic policy interest. ICOAE is an annual conference started in 2008 with the aim to bring together economists from different fields of applied economic research in order to share methods and ideas. Approximately 150 papers are submitted each year from about 40 countries around the world. The goal of the conference and the enclosed papers is to allow for an exchange of experiences with different applied econometric methods and to promote joint initiatives among well-established economic fields such as finance, agricultural economics, health economics, education economics, international trade theory and management and marketing strategies. Featuring global contributions, this book will be of interest to researchers, academics, professionals and policy makers in the field of applied economics and econometrics.

This book presents recent research on predictive econometrics and big data. Gathering edited papers presented at the 11th International Conference of the Thailand Econometric Society (TES2018), held in Chiang Mai, Thailand, on January 10-12, 2018, its main focus is on predictive techniques – which directly aim at predicting economic phenomena; and big data techniques – which enable us to handle the enormous amounts of data generated by modern computers in a reasonable time. The book also discusses the applications of more traditional statistical techniques to econometric problems. Econometrics is a branch of economics that employs mathematical (especially statistical) methods to analyze economic systems, to forecast economic and financial dynamics, and to develop strategies for achieving desirable economic performance. It is therefore important to develop data processing techniques that explicitly focus on prediction. The more data we have, the better our predictions will be. As such, these techniques are essential to our ability to process huge amounts of available data. The importance of experimental economics and econometric methods increases with each passing day as data quality and software performance develops. New econometric models are developed by diverging from earlier cliché econometric models with the emergence of specialized fields of study. This book, which is expected to be an extensive and useful reference by bringing together some of the latest developments in the field of econometrics, also contains quantitative examples and problem sets. We thank all the authors who contributed to this book with their studies that provide extensive and accessible explanations of the existing econometric methods.

This book constitutes the proceedings of the 15th IFIP TC8 International Conference on Computer Information Systems and Industrial Management, CISIM 2016, held in Vilnius, Lithuania, in September 2016. The 63 regular papers presented together with 1 inivted paper and 5 keynotes in this volume were carefully reviewed and selected from about 89 submissions. The main topics covered are rough set methods for big data analytics; images, visualization, classification; optimization, tuning; scheduling in manufacturing and other applications; algorithms; decisions; intelligent distributed systems; and biometrics, identification, security.

This new econometrics text deals specifically with the use of econometric software. The text takes the reader from the various forms of econometric data (time series, cross sectional and panel), through their formatting in electronic media (eg ASCII) to their transfer to and use in widely used software packages--Excel, Microfit and Eviews. Most economics degrees now require students to use relevant software to test econometric models and this text illustrates clearly how this is to be done.

This book assesses the 2008-2009 financial crisis and its ramifications for the global economy from a multidisciplinary perspective. Current market conditions

and systemic issues pose a risk to financial stability and sustained market access for emerging market borrowers. The volatile environment in the financial system became the source of major threats and some opportunities such as takeovers, mergers and acquisitions for international business operations. This volume is divided into six sections. The first evaluates the 2008-2009 Global Financial Crisis and its impacts on Global Economic Activity, examining the financial crisis in historical context, the economic slowdown, transmission of the crisis from advanced economies to emerging markets, and spillovers. The second section evaluates global imbalances, especially financial instability and the economic outlook for selected regional economies, while the third focuses on international financial institutions and fiscal policy applications. The fourth section analyzes the capital market mechanism, price fluctuations and global trade activity, while the fifth builds on new trends and business cycles to derive effective strategies and solutions for international entrepreneurship and business. In closing, the final section explores the road to economic recovery and stability by assessing the current outlook and fiscal strategies.

'Applied Econometrics' takes an intuitive, hands-on approach to presenting modern econometrics. Wide-ranging yet compact, the book features extensive software integration and contains empirical applications throughout. It provides step-by-step guidelines for all econometric tests and methods of estimation, and also provides interpretations of the results. The second edition of this popular book features expanded topical coverage, more coverage of fundamental concepts for students new to the subject or requiring a 'refresher', integrated finance applications throughout, as well as the addition of Stata to the software coverage (already featuring EViews and Microfit). New chapters include: ? Limited Dependent Variable Regression Models ? Identification in Standard and Cointegrated Systems ? Solving Models This is an ideal book for undergraduate and master's economics or finance students taking a first course in applied econometrics. A companion website for this book is available at www.palgrave.com/economics/asteriou2 which contains: ? data files for students ? PowerPoint slides for lecturers

This trusted textbook returns in its 4th edition with even more exercises to help consolidate understanding - and a companion website featuring additional materials, including a solutions manual for instructors. Offering a unique blend of theory and practical application, it provides ideal preparation for doing applied econometric work as it takes students from a basic level up to an advanced understanding in an intuitive, step-by-step fashion. Clear presentation of economic tests and methods of estimation is paired with practical guidance on using several types of software packages. Using real world data throughout, the authors place emphasis upon the interpretation of results, and the conclusions to be drawn from them in econometric work. This book will be essential reading for Economics undergraduate and Master's students taking a course in applied econometrics. Its practical nature makes it ideal for modules requiring a research

project.

Rapid changes in technology and lifestyle have led to a dramatic increase in energy demand. Growing energy demand is the main cause of environmental pollution, but the efficient use of renewable resources and technologies for residential, commercial, industrial, and agricultural sectors offers the opportunity to diminish energy dependence, ensure efficiency and reliability, reduce pollutant emissions, and buoy national economies. Eco-friendly energy processes are the key to long-term sustainability. Eco-Friendly Energy Processes and Technologies for Achieving Sustainable Development is a collection of innovative research that identifies sustainability pillars such as environmental, technical, social, institutional, and economic disciplines and explores the longevity of these disciplines through a resource-oriented approach. Featuring coverage of a broad range of topics including environmental policy, corporate accountability, and urban planning, this book is ideally designed for policymakers, urban planners, engineers, advocates, researchers, academicians, and students.

This book is a pivotal publication that addresses the contemporary challenges of globalization and elaborate policy responses to environmental pollution, climate change, economic disruptions, poverty, hunger, and other threats to sustainable economic development. Many parts of the world, territories, and societies are now changing at an unprecedented pace in ways that fundamentally affect the markets, people, the environment, and biodiversity. Such changes are primarily driven by rapid social and economic developments, economic disparities between countries, the internationalization of production and value chains, and industrialization. Increasingly frequently, business interests are interfering with sustainable development goals. The issue is how to converge the economic benefits with the urgent need for establishing resilient production chains, social networks, sustainably-operating markets, and environmental protection. This publication highlights the need for the balanced economic development and comprehensive coverage of many sustainability–business areas. Economic, production, financial, and social factors of sustainability are discussed by over 90 contributors representing 40 universities and research institutions from seven countries. Their findings are translated into workable approaches and policies for the benefit of the global economy, people, and the environment.

This book investigates whether the effects of economic integration differ according to the size of countries. The analysis incorporates a classification of the size of countries, reflecting the key economic characteristics of economies in order to provide an appropriate benchmark for each size group in the empirical analysis of the effects of asymmetric economic integration. The formation or extension of Preferential Trade Areas (PTAs) leads to a reduction in trade costs. This poses a critical secondary question as to the extent to which trade costs differ according to the size of countries. The extent to which membership of PTAs has an asymmetric impact on trade flow according to the size of member countries is analyzed by employing econometric tools and general equilibrium

analysis, estimating both the ex-post and ex-ante effects of economic integration on the size of countries, using a data set of 218 countries, 45 of which are European. ?
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