Greene Econometric Analysis 6th Edition

Following theseminal Palgrave Handbook of Econometrics: Volume I , this second volume brings together the finestacademicsworking in econometrics today andexploresapplied econometrics, containing contributions onsubjects includinggrowth/development econometrics and applied econometrics and computing.

Written by leading market risk academic, Professor Carol Alexander, Quantitative Methods in Finance forms part one of the Market Risk Analysis four volume set. Starting from the basics, this book helps readers to take the first step towards becoming a properly qualified financial risk manager and asset manager, roles that are currently in huge demand. Accessible to intelligent readers with a moderate understanding of mathematics at high school level or to anyone with a university degree in mathematics, physics or engineering, no prior knowledge of finance is necessary. Instead the emphasis is on understanding ideas rather than on mathematical rigour, meaning that this book offers a fast-track introduction to financial analysis for readers with some quantitative background, highlighting those areas of mathematics that are particularly relevant to solving problems in financial risk management and asset management. Unique to this book is a focus

on both continuous and discrete time finance so that Quantitative Methods in Finance is not only about the application of mathematics to finance; it also explains, in very pedagogical terms, how the continuous time and discrete time finance disciplines meet, providing a comprehensive, highly accessible guide which will provide readers with the tools to start applying their knowledge immediately. All together, the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical, numerical example or a longer, empirical case study. Across all four volumes there are approximately 300 numerical and empirical examples, 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the accompanying CD-ROM . Empirical examples and case studies specific to this volume include: Principal component analysis of European equity indices; Calibration of Student t distribution by maximum likelihood; Orthogonal regression and estimation of equity factor models; Simulations of geometric Brownian motion, and of correlated Student t variables; Pricing European and American options with binomial trees, and European options with the Black-Scholes-Merton formula; Cubic spline fitting of yields curves and implied volatilities; Solution of Markowitz problem with no short sales and other constraints; Calculation of risk adjusted performance metrics including

generalised Sharpe ratio, omega and kappa indices.

This book provides a comprehensive introduction to methods and models for categorical data analysis and their applications in social science research. Companion website also available, at https://webspace.utexas.edu/dpowers/www/

A hands-on, entry-level guide to algorithms for extracting information about social and economic behavior from network data.

An accessible introduction to the essential quantitative methods for making valuable business decisions Quantitative methods-research techniques used to analyze quantitative data-enable professionals to organize and understand numbers and, in turn, to make good decisions. Quantitative Methods: An Introduction for Business Management presents the application of quantitative mathematical modeling to decision making in a business management context and emphasizes not only the role of data in drawing conclusions, but also the pitfalls of undiscerning reliance of software packages that implement standard statistical procedures. With hands-on applications and explanations that are accessible to readers at various levels, the book successfully outlines the necessary tools to make smart and successful business decisions. Progressing from beginner to more advanced material at an easy-to-follow pace, the author

utilizes motivating examples throughout to aid readers interested in decision making and also provides critical remarks, intuitive traps, and counterexamples when appropriate. The book begins with a discussion of motivations and foundations related to the topic, with introductory presentations of concepts from calculus to linear algebra. Next, the core ideas of quantitative methods are presented in chapters that explore introductory topics in probability, descriptive and inferential statistics, linear regression, and a discussion of time series that includes both classical topics and more challenging models. The author also discusses linear programming models and decision making under risk as well as less standard topics in the field such as game theory and Bayesian statistics. Finally, the book concludes with a focus on selected tools from multivariate statistics, including advanced regression models and data reduction methods such as principal component analysis, factor analysis, and cluster analysis. The book promotes the importance of an analytical approach, particularly when dealing with a complex system where multiple individuals are involved and have conflicting incentives. A related website features Microsoft Excel® workbooks and MATLAB® scripts to illustrate concepts as well as additional exercises with solutions. Quantitative Methods is an excellent book for courses on the topic at the graduate level. The book also serves as an authoritative reference and self-

study guide for financial and business professionals, as well as readers looking to reinforce their analytical skills.

Management research has expanded considerably over recent decades. The impetus for such growth comes from a wide range of forces both inside and outside of the academic community stimulate and regulate its development, while the audience for which management research might be considered to be useful and the extent of that usefulness are highly contested. This book seeks to explore the forces that drive the development of management research, shape its current state and influence its future potential.

Heteroskedasticity in Regression: Detection and Correction, by Robert Kaufman, covers the commonly ignored topic of heteroskedasticity (unequal error variances) in regression analyses and provides a practical guide for how to proceed in terms of testing and correction. Emphasizing how to apply diagnostic tests and corrections for heteroskedasticity in actual data analyses, the monograph offers three approaches for dealing with heteroskedasticity: (1) variance-stabilizing transformations of the dependent variable; (2) calculating robust standard errors, or heteroskedasticity-consistent standard errors; and (3) generalized least squares estimation coefficients and standard errors. The detection and correction of heteroskedasticity is illustrated with three examples

that vary in terms of sample size and the types of units analyzed (individuals, households, U.S. states). Intended as a supplementary text for graduate-level courses and a primer for quantitative researchers, the book fills the gap between the limited coverage of heteroskedasticity provided in applied regression textbooks and the more theoretical statistical treatment in advanced econometrics textbooks.

The complexity, diversity, and random nature of transportation problems necessitates a broad analytical toolbox. Describing tools commonly used in the field, Statistical and Econometric Methods for Transportation Data Analysis, Second Edition provides an understanding of a broad range of analytical tools required to solve transportation problems. It includes a wide breadth of examples and case studies covering applications in various aspects of transportation planning, engineering, safety, and economics. After a solid refresher on statistical fundamentals, the book focuses on continuous dependent variable models and count and discrete dependent variable models. Along with an entirely new section on other statistical methods, this edition offers a wealth of new material. New to the Second Edition A subsection on Tobit and censored regressions An explicit treatment of frequency domain time series analysis, including Fourier and wavelets analysis methods New chapter that presents logistic regression

commonly used to model binary outcomes New chapter on ordered probability models New chapters on random-parameter models and Bayesian statistical modeling New examples and data sets Each chapter clearly presents fundamental concepts and principles and includes numerous references for those seeking additional technical details and applications. To reinforce a practical understanding of the modeling techniques, the data sets used in the text are offered on the book's CRC Press web page. PowerPoint and Word presentations for each chapter are also available for download.

This book provides evidence on how FDI leads to knowledge and technology transfers towards domestic firms by paying attention to the role of multinational companies. The author presents a comprehensive empirical research conducted at firm-level in the Turkish automotive industry. Using a representative sample of face-to-face in-depth interviews with top-executives and a survey of top level managers of domestic suppliers, the research analyzes the existence, channels, intensity and determinants, and the kind of transfers that occur at both inter- and intra-firm level in the industry. The author contends that policies aimed at attracting FDI flows should be re-examined under the findings and insights of this study since it is a necessary – although not sufficient - condition to have an efficient absorptive capacity level and/or skilled human capital stock in order to benefit from these flows. This study has policy implications for the automotive industry as well as practical recommendations for the public institutions and top-executives in emerging country companies and multinationals in order to conceive and

implement science and technology policies in supporting the knowledge transfers.
"This book provides research, analytical methods, techniques, and development policies in ICT adoption and diffusion in Africa and around the globe, highlighting the major trends in ICT applications and rural development"--Provided by publisher.
The comprehensive "bible" for financial experts providing litigation support The Litigation Services Handbook is the definitive guide for financial experts engaged in litigation services. Attorneys require financial experts now more than ever, and this book provides the guidance you need to provide a high level of service as witness and consultant. Enhance your litigation skills as you delve into the fine points of trial preparation, deposition, and testimony; project authority under examination, and hold up to tough questions under cross-examination. Fraud investigations are a major component of litigation support services, and this book delves deep into Sarbanes-Oxley compliance and other relevant topics to give you a foundational understanding of how these cases are prosecuted, and your role as the financial services expert. This updated sixth edition includes new coverage of technology's role in the financial expert's practice, and the focus on investigations provides practical insight from leading experts in the field. From the process itself to proving damages, this indispensable reference covers all aspects of litigation services. Providing litigation support requires more than just your financial expertise; you also need a working knowledge of relevant case law, and a deep understanding of both the litigation process and the finer points of courtroom appearances. This book provides the insight and perspective you need to provide superior service to attorneys and their clients. Understand your role in trial preparation and testimony presentation Provide authoritative responses to direct and cross examination Examine and analyze

Sarbanes-Oxley rulings Lend financial expertise to fraud investigations The growing demand for financial expert litigation services has created a niche market for CPAs, creating a lucrative opportunity for qualified accountants who also possess the specialized knowledge the role requires. The Litigation Services Handbook is THE essential guide for anyone involved in financial litigation.

News Professor Cheng-Few Lee ranks #1 based on his publications in the 26 core finance journals, and #163 based on publications in the 7 leading finance journals (Source: Most Prolific Authors in the Finance Literature: 1959–2008 by Jean L Heck and Philip L Cooley (Saint Joseph's University and Trinity University). Based on the authors' extensive teaching, research and business experiences, this book reviews, discusses and integrates both theoretical and practical aspects of financial planning and forecasting. The book is divided into six parts: Information and Methodology for Financial Analysis, Alternative Finance Theories and Their Application, Capital Budgeting and Leasing Decisions, Corporate Policies and Their Interrelationships, Short-term Financial Decisions, Financial Planning and Forecasting, and Overview. The theories used in this book are pre-Modigliani–Miller Theorem, Modigliani–Miller Theorem, Capital Asset Pricing Model and Arbitrage Pricing Theory, and Option Pricing Theory. The interrelationships among these theories are carefully analyzed. Meaningful real-world examples of using these theories are discussed step-by-step, with relevant data and methodology. Alternative planning and forecasting models are also used to show how the interdisciplinary approach is helpful in making meaningful financial management decisions.

Up-to-date coverage of most micro-econometric topics; first half parametric, second half semi-(non-) parametric Many empirical examples and tips in applying econometric theories to data

Essential ideas and steps shown for most estimators and tests; well-suited for both applied and theoretical readers
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In recent years, airline practitioners and academics have started to explore new ways to model airline passenger demand using discrete choice methods. This book provides an introduction to discrete choice models and uses extensive examples to illustrate how these models have been used in the airline industry. These examples span network planning, revenue management, and pricing applications. Numerous examples of fundamental logit modeling concepts are covered in the text, including probability calculations, value of time calculations, elasticity calculations, nested and non-nested likelihood ratio tests, etc. The core chapters of the book are written at a level appropriate for airline practitioners and graduate students with operations research or travel demand modeling backgrounds. Given the majority of discrete choice modeling advancements in transportation evolved from urban travel demand studies, the introduction first orients readers from different backgrounds by highlighting major distinctions between aviation and urban travel demand studies. This is followed by an in-depth treatment of two of the most common discrete choice models, namely the multinomial and nested logit models. More advanced discrete choice models are covered, including mixed logit models and generalized extreme value models that belong to the generalized nested logit class and/or the network generalized extreme value class. An emphasis is placed on highlighting open research questions associated with these models that will be of particular

interest to operations research students. Practical modeling issues related to data and estimation software are also addressed, and an extensive modeling exercise focused on the interpretation and application of statistical tests used to guide the selection of a preferred model specification is included; the modeling exercise uses itinerary choice data from a major airline. The text concludes with a discussion of on-going customer modeling research in aviation. Discrete Choice Modelling and Air Travel Demand is enriched by a comprehensive set of technical appendices that will be of particular interest to advanced students of discrete choice modeling theory. The appendices also include detailed proofs of the multinomial and nested logit models and derivations of measures used to represent competition among alternatives, namely correlation, direct-elasticities, and cross-elasticities.

Econometric Analysis??????Statistical and Econometric Methods for Transportation Data Analysis, Second EditionCRC Press

This authoritative text is a comprehensive and practical introduction to cost-benefit analysis, using problem solving.

Contains 16 chapters authored by specialists in the field, covering topics such as: Missing-Data Imputation in Nonstationary Panel Data Models; Markov Switching Models in Empirical Finance; Bayesian Analysis of Multivariate Sample Selection Models Using Gaussian Copulas; and, Consistent Estimation and Orthogonality.

The Handbook is written for academics, researchers, practitioners and advanced graduate students. It has been designed to be read by those new or starting out in the field of spatial analysis as well as by those who are already familiar with the field. The chapters have been written in such a way that readers who are new to the field will gain important overview and

insight. At the same time, those readers who are already practitioners in the field will gain through the advanced and/or updated tools and new materials and state-of-the-art developments included. This volume provides an accounting of the diversity of current and emergent approaches, not available elsewhere despite the many excellent journals and te- books that exist. Most of the chapters are original, some few are reprints from the Journal of Geographical Systems, Geographical Analysis, The Review of Regional Studies and Letters of Spatial and Resource Sciences. We let our contributors - velop, from their particular perspective and insights, their own strategies for m- ping the part of terrain for which they were responsible. As the chapters were submitted, we became the first consumers of the project we had initiated. We gained from depth, breadth and distinctiveness of our contributors' insights and, in particular, the presence of links between them.

This new version of the bestselling Computer-Aided Multivariate Analysis has been appropriately renamed to better characterize the nature of the book. Taking into account novel multivariate analyses as well as new options for many standard methods, Practical Multivariate Analysis, Fifth Edition shows readers how to perform multivariate statistical analyses and understand the results. For each of the techniques presented in this edition, the authors use the most recent software versions available and discuss the most modern ways of performing the analysis. New to the Fifth Edition Chapter on regression of correlated outcomes resulting from clustered or longitudinal samples Reorganization of the chapter on data analysis preparation to reflect current software packages Use of R statistical software Updated and reorganized references and summary tables Additional end-of-chapter problems and data sets The first part of the book provides examples of studies requiring multivariate analysis

techniques; discusses characterizing data for analysis, computer programs, data entry, data management, data clean-up, missing values, and transformations; and presents a rough guide to assist in choosing the appropriate multivariate analysis. The second part examines outliers and diagnostics in simple linear regression and looks at how multiple linear regression is employed in practice and as a foundation for understanding a variety of concepts. The final part deals with the core of multivariate analysis, covering canonical correlation, discriminant, logistic regression, survival, principal components, factor, cluster, and log-linear analyses. While the text focuses on the use of R, S-PLUS, SAS, SPSS, Stata, and STATISTICA, other software packages can also be used since the output of most standard statistical programs is explained. Data sets and code are available for download from the book's web page and CRC Press Online.

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Nonlinear models have been used extensively in the areas of economics and finance. Recent literature on the topic has shown that a large number of series exhibit nonlinear dynamics as opposed to the alternative--linear dynamics. Incorporating these concepts involves deriving and estimating nonlinear time series models, and these have typically taken the form of Threshold Autoregression (TAR) models, Exponential Smooth Transition (ESTAR) models,

and Markov Switching (MS) models, among several others. This edited volume provides a timely overview of nonlinear estimation techniques, offering new methods and insights into nonlinear time series analysis. It features cutting-edge research from leading academics in economics, finance, and business management, and will focus on such topics as Zero-Information-Limit-Conditions, using Markov Switching Models to analyze economics series, and how best to distinguish between competing nonlinear models. Principles and techniques in this book will appeal to econometricians, finance professors teaching quantitative finance, researchers, and graduate students interested in learning how to apply advances in nonlinear time series modeling to solve complex problems in economics and finance.

This Handbook brings together contributions from leading scholars who take an economic perspective to study peace and conflict. Some chapters are largely empirical, exploring the correlates and quantifying the costs of conflict. Others are more theoretical, examining the mechanisms that lead to war or are more conducive to peace.

This book is a printed edition of the Special Issue "Sustainable Agriculture–Beyond Organic Farming" that was published in Sustainability

A comprehensive analysis of the macroeconomic and financialforces altering the economic landscape Financial decision-making requires one to anticipate how theirdecision will not only affect their business, but also the economicenvironment. Unfortunately, all too often, both private and publicsector decision-makers view their decisions as one-off responsesand fail to see their decisions within the context of an evolvingdecision-making framework. In Decision-Making in a Dynamic Economic

Setting, JohnSilvia, Chief Economist of Wells Fargo and one of the top 5economic forecasters according to Bloomberg News and USAToday, skillfully puts this discipline in perspective. Details realistic, decision-making approaches and applicationsunder a broad set of economic scenarios Analyzes monetary policy and addresses the impact of financialregulations Examines business cycles and how to identify economic trends,how to deal with uncertainty and manage risk, the building blocksof growth, and strategies for innovation Decision-Making in a Dynamic Economic Setting details thereal-world application of economic principles and financialstrategy in making better business decisions.

This new handbook is the definitive resource on advanced topics related to multilevel analysis. The editors assembled the top minds in the field to address the latest applications of multilevel modeling as well as the specific difficulties and methodological problems that are becoming more common as more complicated models are developed. Each chapter features examples that use actual datasets. These datasets, as well as the code to run the models, are available on the book's website http://www.hlm-online.com . Each chapter includes an introduction that sets the stage for the material to come and a conclusion. Divided into five sections, the first provides a broad introduction to the field that serves as a framework for understanding the latter chapters. Part 2 focuses on multilevel latent variable modeling including item response theory and mixture modeling. Section 3 addresses models used for longitudinal data

including growth curve and structural equation modeling. Special estimation problems are examined in section 4 including the difficulties involved in estimating survival analysis, Bayesian estimation, bootstrapping, multiple imputation, and complicated models, including generalized linear models, optimal design in multilevel models, and more. The book's concluding section focuses on statistical design issues encountered when doing multilevel modeling including nested designs, analyzing cross-classified models, and dyadic data analysis. Intended for methodologists, statisticians, and researchers in a variety of fields including psychology, education, and the social and health sciences, this handbook also serves as an excellent text for graduate and PhD level courses in multilevel modeling. A basic knowledge of multilevel modeling is assumed.

With the financial crisis and Great Recession, some economists have begun to question the orthodox approach to production and capital/labor relations over the years. This orthodoxy thrown into question due to concerns of poor corporate decision-making, corporate capture of regulators, perceived rewards for failure, and uneven productivity growth.

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.

Eleven original case studies make up this volume on sustainable development in Africa, carefully selected from presentations at a series of Sustainable Development Workshops organised by eight partner universities. The book is one answer to the critical appeal for greater research efforts aimed at understanding Africa's challenges as they pertain to poverty reduction and climate change. Its contributors include faculty and graduates of the three master's programmes in Sustainable Urban Development, Sustainable Integrated Rural Development and Mining and Mineral Resources coordinated by the eight partner African universities who make up the Education for Sustainable Development in Africa (ESDA) initiative. This initiative is administered by the United Nations University Institute for the Advanced Study of Sustainability (UNU-

IAS) in Tokyo, Japan. The volume is part of the ESDA book series that serves primarily as undergraduate and graduate instruction materials for courses on sustainable development in Africa. It also seeks to inform policy initiatives on development issues on the continent.

"Comprising more than 500 entries, the Encyclopedia of Research Design explains how to make decisions about research design, undertake research projects in an ethical manner, interpret and draw valid inferences from data, and evaluate experiment design strategies and results. Two additional features carry this encyclopedia far above other works in the field: bibliographic entries devoted to significant articles in the history of research design and reviews of contemporary tools, such as software and statistical procedures, used to analyze results. It covers the spectrum of research design strategies, from material presented in introductory classes to topics necessary in graduate research; it addresses cross- and multidisciplinary research needs, with many examples drawn from the social and behavioral sciences, neurosciences, and biomedical and life sciences; it provides summaries of advantages and disadvantages of often-used strategies; and it uses hundreds of sample tables, figures, and equations based on real-life cases."--Publisher's description.

Nonrecursive Models provides explicit guidance to researchers on the estimation and assessment of nonrecursive simultaneous equation models in a clear, condensed and precise form. It guides readers through the specification and identification of

simultaneous equation models, how to assess the quality of the estimates, and how to correctly interpret results.

Written by leading market risk academic, Professor Carol Alexander, Practical Financial Econometrics forms part two of the Market Risk Analysis four volume set. It introduces the econometric techniques that are commonly applied to finance with a critical and selective exposition, emphasising the areas of econometrics, such as GARCH, cointegration and copulas that are required for resolving problems in market risk analysis. The book covers material for a one-semester graduate course in applied financial econometrics in a very pedagogical fashion as each time a concept is introduced an empirical example is given, and whenever possible this is illustrated with an Excel spreadsheet. All together, the Market Risk Analysis four volume set illustrates virtually every concept or formula with a practical, numerical example or a longer, empirical case study. Across all four volumes there are approximately 300 numerical and empirical examples, 400 graphs and figures and 30 case studies many of which are contained in interactive Excel spreadsheets available from the the accompanying CD-ROM . Empirical examples and case studies specific to this volume include: Factor analysis with orthogonal regressions and using principal component factors; Estimation of symmetric and asymmetric, normal and Student t GARCH and E-GARCH parameters; Normal, Student t, Gumbel, Clayton, normal mixture copula densities, and simulations from these copulas with application to VaR and portfolio optimization;

Principal component analysis of yield curves with applications to portfolio immunization and asset/liability management; Simulation of normal mixture and Markov switching GARCH returns; Cointegration based index tracking and pairs trading, with error correction and impulse response modelling; Markov switching regression models (Eviews code); GARCH term structure forecasting with volatility targeting; Non-linear quantile regressions with applications to hedging.

Econometric theory, as presented in textbooks and the econometric literature generally, is a somewhat disparate collection of findings. Its essential nature is to be a set of demonstrated results that increase over time, each logically based on a specific set of axioms or assumptions, yet at every moment, rather than a finished work, these inevitably form an incomplete body of knowledge. The practice of econometric theory consists of selecting from, applying, and evaluating this literature, so as to test its applicability and range. The creation, development, and use of computer software has led applied economic research into a new age. This book describes the history of econometric computation from 1950 to the present day, based upon an interactive survey involving the collaboration of the many econometricians who have designed and developed this software. It identifies each of the econometric software packages that are made available to and used by economists and econometricians worldwide.

In fields as diverse as research and development, governance, and international trade, success depends on effective communication and processes. However, limited

research exists on how professionals can utilize procedures and express themselves consistently across disciplines. Corporate and Global Standardization Initiatives in Contemporary Society is a critical scholarly resource that examines standardization in organizations. Featuring coverage on a broad range of topics, such as business standards, information technology standards, and mobile communications, this book is geared towards professionals, students, and researchers seeking current research on standardization for diverse settings and applications.

This book contains 20 essays on macroecomics.

This book treats the notion of morphisms in spatial analysis, paralleling these concepts in spatial statistics (Part I) and spatial econometrics (Part II). The principal concept is morphism (e.g., isomorphisms, homomorphisms, and allomorphisms), which is defined as a structure preserving the functional linkage between mathematical properties or operations in spatial statistics and spatial econometrics, among other disciplines. The purpose of this book is to present selected conceptions in both domains that are structurally the same, even though their labelling and the notation for their elements may differ. As the approaches presented here are applied to empirical materials in geography and economics, the book will also be of interest to scholars of regional science, quantitative geography and the geospatial sciences. It is a follow-up to the book “Non-standard Spatial Statistics and Spatial Econometrics” by the same authors, which was published by Springer in 2011.

The book illustrates the use of spatial econometric models to analyze the economic resilience of regions to climate-related shocks. Although climate change is a global externality, climate anomalies can trigger locally disruptive shocks, whose adverse effects on economic growth are transmitted through neighbouring relationships (based on geography, trade, or technological bonds). After laying out the theoretical case for spatial analysis in the study of economic resilience, the book introduces spatial econometric models, their estimation and testing procedures, as well as applications of spatial econometrics in various domains. It then reviews the current literature on the role of space in the propagation of climate shocks, and discusses how adaptation and mitigation policies can leverage spatial dependencies, with a special focus on renewable energy technologies and agricultural productivity. It appeals to scholars of regional and spatial sciences and econometrics as well as those interested in the spatial effects of climate and environmental shocks.