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A Practitioner's Guide to

# STOCHASTIC FRONTIER ANALYSIS USING STATA



# A Practitioners Guide To Stochastic Frontier Analysis Using Stata

**Sebastian Brünink**



## **A Practitioners Guide To Stochastic Frontier Analysis Using Stata:**

**A Practitioner's Guide to Stochastic Frontier Analysis Using Stata** Subal C. Kumbhakar, Hung-Jen Wang, Alan P. Horncastle, 2015-01-26 A Practitioner's Guide to Stochastic Frontier Analysis Using Stata provides practitioners in academia and industry with a step by step guide on how to conduct efficiency analysis using the stochastic frontier approach The authors explain in detail how to estimate production cost and profit efficiency and introduce the basic theory of each model in an accessible way using empirical examples that demonstrate the interpretation and application of models This book also provides computer code allowing users to apply the models in their own work and incorporates the most recent stochastic frontier models developed in academic literature Such recent developments include models of heteroscedasticity and exogenous determinants of inefficiency scaling models panel models with time varying inefficiency growth models and panel models that separate firm effects and persistent and transient inefficiency Immensely helpful to applied researchers this book bridges the chasm between theory and practice expanding the range of applications in which production frontier analysis may be implemented

[A Practitioner's Guide to Stochastic Frontier Analysis Using Stata](#) Subal C. Kumbhakar, Hung-jen Wang (ed), Alan P. Horncastle, 2015-02-02 This book provides practitioners with a step by step guide on how to conduct efficiency analysis using the stochastic frontier approach

*Handbook of Production Economics* Subhash C. Ray, Robert G. Chambers, Subal C. Kumbhakar, 2022-06-02 This three volume handbook includes state of the art surveys in different areas of neoclassical production economics Volumes 1 and 2 cover theoretical and methodological issues only Volume 3 includes surveys of empirical applications in different areas like manufacturing agriculture banking energy and environment and so forth

*Productivity and Efficiency Analysis* Christopher J. O'Donnell, 2018-12-12 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

[Efficiency and Productivity Analysis](#) Artem Prokhorov, 2024-02-28 This book is an easy to understand guide to modeling productivity and efficiency using modern statistical tools It introduces readers to the fundamentals of stochastic frontier analysis SFA and gradually takes them to the forefront of academic research in this area examining the latest concepts and methods related to the use of copulas in SFA Following a comprehensive review of classic methodology

Professor Artem Prokhorov covers topics in panel data modeling in endogeneity in SFA in joint modeling of technical and allocative inefficiency and in optimal and robust prediction of inefficiency scores This is done using copulas to capture various kinds of statistical dependence that have been previously ignored when modeling production The classic and advanced topics are illustrated using practical examples and codes written in modern programming languages As an important example the book spells out the case where both the values of output and the ratio of inputs used in production are optimized simultaneously Such simultaneity if ignored leads to biased estimates of productivity and returns to scale and may understate inefficiency The book offers a useful reference for those interested in the newest robust methods of business analytics in the area of productivity and efficiency with implications for strategy budgeting resourcing and benchmarking of firms industries and production units more generally

Data Science and Productivity Analytics Vincent Charles, Juan Aparicio, Joe Zhu, 2020-05-23 This book includes a spectrum of concepts such as performance productivity operations research econometrics and data science for the practically and theoretically important areas of productivity analysis data envelopment analysis and data science big data Data science is defined as the collection of scientific methods processes and systems dedicated to extracting knowledge or insights from data and it develops on concepts from various domains containing mathematics and statistical methods operations research machine learning computer programming pattern recognition and data visualisation among others Examples of data science techniques include linear and logistic regressions decision trees Na ve Bayesian classifier principal component analysis neural networks predictive modelling deep learning text analysis survival analysis and so on all of which allow using the data to make more intelligent decisions On the other hand it is without a doubt that nowadays the amount of data is exponentially increasing and analysing large data sets has become a key basis of competition and innovation underpinning new waves of productivity growth This book aims to bring a fresh look onto the various ways that data science techniques could unleash value and drive productivity from these mountains of data Researchers working in productivity analysis data envelopment analysis will benefit from learning about the tools available in data science big data that can be used in their current research analyses and endeavours The data scientists on the other hand will also get benefit from learning about the plethora of applications available in productivity analysis data envelopment analysis

Air Transport and Regional Development Methodologies Anne Graham, Nicole Adler, Ofelia Betancor, Volodymyr Bilotkach, Enrique J. Calderón, Gianmaria Martini, Hans Martin Niemeier, António Pais Antunes, 2020-12-27 Air Transport and Regional Development Methodologies is one of three interconnected books related to a four year European Cooperation in Science and Technology COST Action established in 2015 The action called Air Transport and Regional Development ATARD aimed to promote a better understanding of how the air transport related problems of core regions and remote regions should be addressed to enhance both economic competitiveness and social cohesion in Europe This book discusses key methodological approaches to assessing air transport and regional development

outlining their respective strengths and weaknesses These include input output analysis cost benefit analysis computable general equilibrium models data envelopment analysis stochastic frontier analysis discrete choice models and game theory Air Transport and Regional Development Methodologies aims at becoming a major reference source on the topic drawing from experienced researchers in the field covering the diverse experience and knowledge of the members of the COST Action The book will be of interest to several large groups First it will serve as an authoritative and comprehensive reference for academics researchers and consultants Second it will advise policy makers and government organizations at European national and regional levels Third it presents invaluable insights to transport companies such as airports and airline operators Along with the other two books Air Transport and Regional Development Policies and Air Transport and Regional Development Case Studies it fills a much needed gap in the literature

**Air Transport and Regional Development Case Studies** Anne Graham, Nicole Adler, Hans-Martin Niemeier, Ofelia Betancor, António Pais Antunes, Volodymyr Bilotkach, Enrique J. Calderón, Gianmaria Martini, 2020-12-28 This book is one of three inter connected books related to a four year European Cooperation in Science and Technology COST Action established in 2015 The Action called Air Transport and Regional Development ATARD aimed to promote a better understanding of how the air transport related problems of core regions and remote regions should be addressed in order to enhance both economic competitiveness and social cohesion in Europe This book focuses on case studies in Europe related to air transport and regional development It is divided into four geographical regions after a general chapter that compares regional air transport connectivity between remote and central areas in Europe The first region is Northern and Western Northern Europe case studies related specifically to Norway Finland the United Kingdom and Ireland the second is Central and Eastern Europe Bulgaria Bosnia and Herzegovina and Poland the third is Central Western Europe Belgium and Switzerland and finally the fourth is Southern Europe Portugal Spain and Italy There is no other single source publication that currently covers this topic area in such a comprehensive manner by considering so many countries The book aims at becoming a major reference on the topic drawing from experienced researchers in the field covering the diverse experience and knowledge of the members of the COST Action The book will appeal to academics practitioners and policymakers who have a particular interest in acquiring detailed comparative knowledge and understanding of air transport and regional development in many different European countries Together with the other two books Air Transport and Regional Development Methodologies and Air Transport and Regional Development Policies it fills a much needed gap in the literature

**Elgar Encyclopedia of Energy Economics** Angeliki Menegaki, 2025-05-14 This prescient Encyclopedia outlines the breadth and depth of the burgeoning field of energy economics Entries cover a wide range of topics including traditional and renewable energy sources environmental impacts energy efficiency market structures and the economic implications of energy transitions This title contains one or more Open Access chapters

*Advances in Economic Measurement* Duangkamon Chotikapanich, Alicia N. Rambaldi, Nicholas

Rohde,2022-10-03 The purpose of this book is to honour D S Prasada Rao and his many outstanding contributions to economic measurement including index number methods for international comparisons of prices real incomes output and productivity stochastic approaches to index numbers purchasing power parities for the measurement of regional and global inequality and poverty and measurement of income and economic insecurity This book brings together contributions by well known and influential researchers in the field of economic measurement with special focus on topics in productivity measurement Part I income and health inequality inequality of opportunity and measurement of insecurity Part II index number theory and applications to consumer price index numbers international comparisons of prices and real expenditures and housing price index numbers Part III The chapters are authored by eminent researchers including Conchita D Ambrosio Bert Balk Erwin Diewert Robert Hill Robert Inklaar Knox Lovell Robin Sickles Jacques Silber and Marcel Timmer The contributed papers offer in depth reviews of the state of the art in these areas with a focus on the existing methods and applications making the volume an invaluable source for both experienced researchers and new researchers including PhD and other postgraduate students

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