

Christian Kleiber
Achim Zeileis

Applied Econometrics with R

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Yves Croissant, Giovanni Millo



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Panel Data Econometrics with R Yves Croissant, Giovanni Millo, 2018-11-05 Panel Data Econometrics with R provides a tutorial for using R in the field of panel data econometrics. Illustrated throughout with examples in econometrics, political science, agriculture, and epidemiology, this book presents classic methodology and applications as well as more advanced topics and recent developments in this field, including error component models, spatial panels, and dynamic models. They have developed the software programming in R and host replicable material on the book's accompanying website.

Discrete Data Analysis with R Michael Friendly, David Meyer, 2015-12-16 An Applied Treatment of Modern Graphical Methods for Analyzing Categorical Data. Discrete Data Analysis with R: Visualization and Modeling Techniques for Categorical and Count Data presents an applied treatment of modern methods for the analysis of categorical data, both discrete response data and frequency data. It explains how to use graphical methods.

Using R for Principles of Econometrics Constantin Colonescu, 2017-12-28 This is a beginner's guide to applied econometrics using the free statistics software R. It provides and explains R solutions to most of the examples in Principles of Econometrics by Hill, Griffiths, and Lim, fourth edition. Using R for Principles of Econometrics requires no previous knowledge in econometrics or R programming, but elementary notions of statistics are helpful.

Hands-on Intermediate Econometrics Using R Hrishikesh D. Vinod, 2008 This book explains how to use R software to teach econometrics by providing interesting examples using actual data applied to important policy issues. It helps readers choose the best method from a wide array of tools and packages available. The data used in the examples, along with R program snippets, illustrate the economic theory and sophisticated statistical methods extending the usual regression. The R program snippets are not merely given as black boxes but include detailed comments which help the reader.

better understand the software steps and use them as templates for possible extension and modification

Microeconometrics with R Yves Croissant, 2025-02-14 This book is about doing microeconometrics defined by Cameron and Trivedi as the analysis of individual level data on the economic behavior of individuals or firms using regression methods applied to cross section and panel data with R Microeconometrics became increasingly popular in the last decades thanks to the availability of many individual data sets and to the development of computer performance R appeared in the late nineties as a clone of S It became increasingly popular among statisticians especially in fields where S was widely used Twenty years ago using R for doing econometrics analysis required a lot of programming because a lot of core methods of econometrics were not available in R Nowadays most of the basic methods described in the book are available in contributed packages Moreover the set of packages called the tidyverse developed by RStudio now Posit for all the basic tasks of an applied statistician importing tidying transforming and visualizing data sets makes the use of R faster and easier The book uses extensively specialized econometrics packages and the tidyverse and it seeks to demonstrate that the adoption of R as the primary software for an econometrician is a relevant choice The first part of the book is devoted to the ordinary least squares estimator Matrix algebra is progressively introduced in this part and special attention is paid to the interpretation of the estimated coefficients The second part goes beyond the basic OLS estimator by testing the hypothesis on which this estimator is based and providing more complex estimators relevant when some of these hypotheses are violated Finally the third part of the book presents specific estimators devoted to special responses e g count binomial or duration data Key Features Many applications using data sets of recent academic works are developed Testing and estimation procedures using the programming framework of R and specialized packages are presented Two companion packages micsr and micsr data containing respectively functions implementing some estimation and testing procedures not available in other contributed packages and data sets used in the book are provided **Applied Econometrics** Dimitrios Asteriou, Stephen G.

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Financial Risk Modelling and Portfolio Optimization with R Bernhard Pfaff, 2016-08-22 A must have text for risk modelling and portfolio optimization using R This book introduces the latest techniques advocated for measuring financial market risk and portfolio optimization and provides a plethora of R code examples that enable the reader to replicate the results featured throughout the book This edition has been extensively revised to include new topics on risk surfaces and probabilistic utility optimization as well as an extended introduction to R language Financial Risk Modelling and Portfolio Optimization with R Demonstrates techniques in modelling financial risks and applying portfolio optimization techniques as well as recent advances in the field Introduces stylized facts loss function and risk measures conditional and unconditional modelling of risk extreme value theory generalized hyperbolic distribution volatility modelling and concepts for capturing dependencies Explores portfolio risk concepts and optimization with risk constraints Is accompanied by a supporting website featuring examples and case studies in R Includes updated list

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