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Applied Econometrics with R

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Yves Croissant



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Applied Econometrics with R Christian Kleiber, Achim Zeileis, 2008-12-10 R is a language and environment for data analysis and graphics. It may be considered an implementation of S, an award-winning language initially developed at Bell Laboratories since the late 1970s. The R project was initiated by Robert Gentleman and Ross Ihaka at the University of Auckland, New Zealand, in the early 1990s and has been developed by an international team since mid 1997. Historically, econometricians have favored other computing environments, some of which have fallen by the wayside, and also a variety of packages with canned routines. We believe that R has great potential in econometrics, both for research and for teaching. There are at least three reasons for this: 1. R is mostly platform independent and runs on Microsoft Windows, the Mac family of operating systems, and various flavors of Unix, Linux, and also on some more exotic platforms. 2. R is free software that can be downloaded and installed at no cost from a family of mirror sites around the globe, the Comprehensive R Archive Network (CRAN), hence students can easily install it on their own machines. 3. R is open source software so that the full source code is available and can be inspected to understand what it really does, learn from it, and modify and extend it. We also like to think that platform independence and the open source philosophy make R an ideal environment for reproducible econometric research.

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.

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

Discrete Data Analysis with R Michael Friendly,David Meyer,2015-12-16 An Applied Treatment of Modern Graphical Methods for Analyzing Categorical DataDiscrete 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 meth

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

Applied Econometrics Dimitrios Asteriou,Stephen G. Hall,2021-03-05 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 New to this Edition Additional practical exercises throughout to help consolidate understanding A freshly updated companion website featuring a new solutions manual for instructors

Advances in Applied Econometrics Subal C. Kumbhakar,Robin C.

Sickles, Hung-Jen Wang, 2025-01-08 This edited volume celebrates the profound legacy of Peter Schmidt an eminent figure in econometric research Originally featured as a Special Issue in Empirical Economics in 2023 this book gathers esteemed econometricians to honor Schmidt s influential work His distinguished career encompassed pioneering contributions to various realms of econometrics including time series and panel data econometrics as well as stochastic frontier analysis This Festschrift beautifully captures his synergy of theoretical innovation and empirical significance Written by distinguished econometricians the volume presents the state of the art in econometrics traversing Schmidt s diverse interests It spotlights his impact on applied econometrics and features 25 contributions on topics such as panel data econometrics stochastic frontier analysis and efficiency productivity measurement time series methods general applied econometrics copulas nonparametric methods and limited dependent variable models Readers will gain an overview of the state of econometrics through the lens of Schmidt s multifaceted expertise exemplifying the enduring resonance of Schmidt s scholarly journey and his indelible impact on the field

Applied Econometrics Chung-ki Min, 2019-03-08 *Applied Econometrics A Practical Guide* is an extremely user friendly and application focused book on econometrics Unlike many econometrics textbooks which are heavily theoretical on abstractions this book is perfect for beginners and promises simplicity and practicality to the understanding of econometric models Written in an easy to read manner the book begins with hypothesis testing and moves forth to simple and multiple regression models It also includes advanced topics Endogeneity and Two stage Least Squares Simultaneous Equations Models Panel Data Models Qualitative and Limited Dependent Variable Models Vector Autoregressive VAR Models Autocorrelation and ARCH GARCH Models Unit Root and Cointegration The book also illustrates the use of computer software EViews SAS and R for economic estimating and modeling Its practical applications make the book an instrumental go to guide for solid foundation in the fundamentals of econometrics In addition this book includes excerpts from relevant articles published in top tier academic journals This integration of published articles helps the readers to understand how econometric models are applied to real world use cases

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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