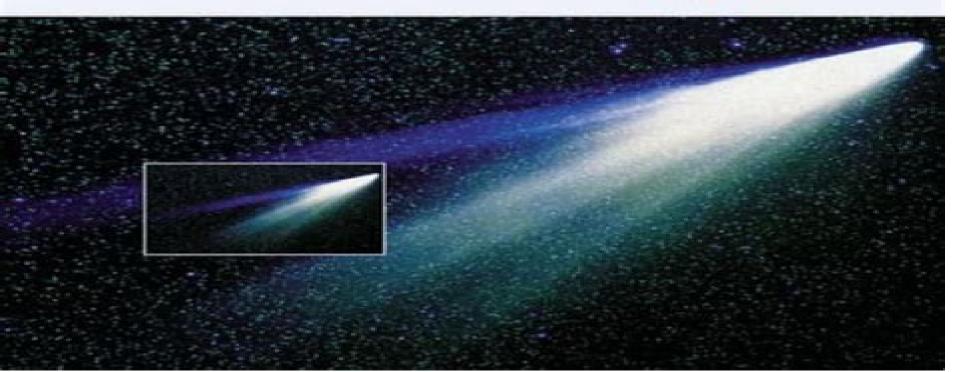
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# A Practitioner's Guide to

# STOCHASTIC FRONTIER ANALYSIS USING STATA



# A Practitioners Guide To Stochastic Frontier Analysis Using Stata

**Christopher J. O'Donnell** 

#### 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 A Practitioner's Guide to Stochastic Frontier Analysis Using Stata Subal C. Kumbhakar, Hung-jen may be implemented Wang (\pmuddath), 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 **Productivity and Efficiency Analysis** Christopher J. O'Donnell,2018-12-12 This book provides a coherent forth 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

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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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