Topics in Identification, Limited Dependent Variables, Partial Observability, Experimentation, and Flexible Modeling

Advances in Econometrics

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Volume 40 in the Advances in Econometrics series features twenty-three chapters that are split thematically into two parts. Part A presents novel contributions to the analysis of time series and panel data with applications in macroeconomics, finance, cognitive science and psychology, neuroscience, and labor economics. Part B examines innovations in stochastic frontier analysis, nonparametric and semiparametric modeling and estimation, A/B experiments, big-data analysis, and quantile regression.

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