About the Book

This volume in *Advances in Econometrics* showcases fresh methodological and empirical research on the econometrics of networks. Comprising both theoretical, empirical and policy papers, the authors bring together a wide range of perspectives to facilitate a dialogue between academics and practitioners for better understanding this groundbreaking field and its role in policy discussions.

This edited collection includes thirteen chapters which cover various topics such as identification of network models, network formation, networks and spatial econometrics and applications of financial networks. Readers can also learn about network models with different types of interactions, sample selection in social networks, trade networks, stochastic dynamic programming in space, spatial panels, survival and networks, financial contagion, spillover effects, interconnectedness on consumer credit markets and a financial risk meter.

The topics covered in the book, centered on the econometrics of data and models, are a valuable resource for graduate students and researchers in the field. The collection is also useful for industry professionals and data scientists due its focus on theoretical and applied works.