

SUBAL C. KUMBHAKAR

HUNG-JEN WANG

ALAN P. HORNCastle

A Practitioner's Guide to

STOCHASTIC FRONTIER ANALYSIS USING STATA



A Practitioners Guide To Stochastic Frontier Analysis

Using Stata

**Robin C. Sickles,Zhichao
Wang,Valentin Zelenyuk**

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 may be implemented

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 forth

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 outlining their respective strengths and weaknesses. These include input output analysis, cost benefit analysis, computable general equilibrium models, data envelopment analysis, stochastic frontier analysis, discrete choice models and game theory. *Air Transport and Regional Development Methodologies* aims at becoming a major reference source on the topic drawing from experienced researchers in the field covering the diverse experience and knowledge of the members of the COST Action. The book will be of interest to several large groups. First it will serve as an authoritative and comprehensive reference for academics, researchers and consultants. Second it will advise policy makers and government organizations at European, national and regional levels. Third it presents invaluable insights to transport companies such as airports and airline operators. Along with the other two books *Air Transport and Regional Development Policies* and *Air Transport and Regional Development Case Studies* it fills a much

needed gap in the literature *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 Case Studies Anne Graham,Nicole Adler,Hans-Martin Niemeier,Ofelia Betancor, António Pais Antunes, Volodymyr Bilotkach, Enrique J. Calderón, Gianmaria Martini, 2020-12-28 This book is one of three inter connected 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 in order to enhance both economic competitiveness and social cohesion in Europe This book focuses on case studies in Europe related to air transport and regional development It is divided into four geographical regions after a general chapter that compares regional air transport connectivity between remote and central areas in Europe The first region is Northern and Western Northern Europe case studies related specifically to Norway Finland the United Kingdom and Ireland the second is Central and Eastern Europe Bulgaria Bosnia and Herzegovina and Poland the third is Central Western Europe Belgium and Switzerland and finally the fourth is Southern Europe Portugal Spain and Italy There is no other single source publication that currently covers this topic area in such a comprehensive manner by considering so many countries The book aims at becoming a major reference on the topic drawing from experienced researchers in the field covering the diverse experience and knowledge of the members of the COST Action The book will appeal to academics practitioners and policymakers who have a particular interest in acquiring detailed comparative knowledge and understanding of air transport and regional development in many

different European countries. Together with the other two books Air Transport and Regional Development Methodologies and Air Transport and Regional Development Policies it fills a much needed gap in the literature. [Elgar Encyclopedia of Energy Economics](#) Angeliki Menegaki, 2025-05-14 This prescient Encyclopedia outlines the breadth and depth of the burgeoning field of energy economics. Entries cover a wide range of topics including traditional and renewable energy sources, environmental impacts, energy efficiency, market structures, and the economic implications of energy transitions. This title contains one or more Open Access chapters. [Advances in Economic Measurement](#) Duangkamon Chotikapanich, Alicia N. Rambaldi, Nicholas 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. [**Stochastic Frontier Analysis Using Stata**](#) Federico Belotti, Silvio Daidone, Giuseppe Ilardi, Vincenzo Atella, 2014 This paper describes sfcross and sfpnl two new Stata commands for the estimation of cross sectional and panel data stochastic frontier models. sfcross extends the official frontier capabilities by including additional models Greene 2003, Wang 2002 and command functionality such as the possibility to manage complex survey data characteristics. Similarly, sfpnl allows to estimate a much wider range of time varying inefficiency models compared to the official xtfrontier command including among the others the Cornwell et al 1990 and Lee and Schmidt 1993 models, the flexible model of Kumbhakar 1990, the inefficiency effects model of Battese and Coelli 1995 and the true fixed and random effects models developed by Greene 2005a. A brief overview of the stochastic frontier literature and a description of the two commands and their options are given and illustrations using simulated and real data are provided. [**Market Research**](#) Erik Mooi, Marko Sarstedt, Irma Mooi-Reci, 2017-11-01 This book is an easily accessible and comprehensive guide which helps make sound statistical decisions, perform analyses and interpret the results quickly using Stata. It includes advanced coverage of ANOVA, factor and cluster analyses in Stata as well as essential regression and descriptive statistics. It is aimed at those wishing to know more about the process data management and most commonly used methods in market research using Stata.

The book offers readers an overview of the entire market research process from asking market research questions to collecting and analyzing data by means of quantitative methods. It is engaging, hands on and includes many practical examples, tips and suggestions that help readers apply and interpret quantitative methods such as regression, factor and cluster analysis. These methods help researchers provide companies with useful insights. [A Premier Guide to Data Analysis](#) Dr. Sajal Jana, Dr. Jhumur Sengupta, 2024-04-01. The book is written to provide a strong foundation of data analysis techniques based on statistical and econometric models using STATA and R. The objective is to explain the concepts and their applications with practical illustrations. It covers topics such as data representation, statistical techniques and regression analysis including non linear time series and panel data models. All the chapters include real life illustrations and use real world data sets to provide examples of how to explore data, build models, find results and evaluate using codes in STATA and R. The book attempts to provide an easier learning experience to the readers. The practical approach would enable readers to develop the required skills to perform data analysis using STATA and R. [Two-Tier Stochastic Frontier Analysis for the Social Sciences](#) Christopher F. Parmeter, Alecos Papadopoulos, 2025-03-18. **Applied Statistics Using Stata** Mehmet Mehmetoglu, Tor Georg Jakobsen, 2022-04-26. Straightforward, clear and applied, this book will give you the theoretical and practical basis you need to apply data analysis techniques to real data. Combining key statistical concepts with detailed technical advice, it addresses common themes and problems presented by real research and shows you how to adjust your techniques and apply your statistical knowledge to a range of datasets. It also embeds code and software output throughout and is supported by online resources to enable practice and safe experimentation. The book includes original case studies and data sets, practical exercises and lists of commands for each chapter. Downloadable Stata programmes created to work alongside chapters. A wide range of detailed applications using Stata. Step by step guidance on writing the relevant code. This is the perfect text for anyone doing statistical research in the social sciences, getting started using Stata for data analysis.

Introduction to Time Series Using Stata Sean Beckett, 2020-03-02. *Introduction to Time Series Using Stata* Revised Edition by Sean Beckett is a practical guide to working with time series data using Stata. In this book, Beckett introduces time series techniques from simple to complex and explains how to implement them using Stata. The many worked examples and concise explanations that focus on intuition and useful tips based on the author's experience make the book insightful for students, academic researchers and practitioners in industry and government. Beckett is a financial industry veteran with decades of experience in academics, government and private industry. He was also a developer of Stata in its infancy and has been a regular Stata user since its inception. He wrote many of the first time series commands in Stata. With his abundant knowledge of Stata and extensive experience with real world time series applications, Beckett provides readers with unique insights and motivation throughout the book. For those new to Stata, the book begins with a mild yet fast paced introduction to Stata, highlighting all the features you need to know to get started using Stata for time series analysis. Before diving into

analysis of time series Beckett includes a quick refresher on statistical foundations such as regression and hypothesis testing The discussion of time series analysis begins with techniques for smoothing time series As the moving average and Holt Winters techniques are introduced Beckett explains the concepts of trends cyclical and seasonality and shows how they can be extracted from a series The book then illustrates how to use these methods for forecasting Although these techniques are sometimes neglected in other time series books they are easy to implement can be applied quickly often produce forecasts just as good as more complicated techniques and as Beckett emphasizes have the distinct advantage of being easily explained to colleagues and policy makers without backgrounds in statistics Next the book focuses on single equation time series models Beckett discusses regression analysis in the presence of autocorrelated disturbances as well as the ARIMA model and Box Jenkins methodology An entire chapter is devoted to applying these techniques to develop an ARIMA based model of U S GDP this will appeal to practitioners in particular because it goes step by step through a real world example here is my series now how do I fit an ARIMA model to it The discussion of single equation models concludes with a self contained summary of ARCH GARCH modeling In the final portion of the book Beckett discusses multiple equation models He introduces VAR models and uses a simple model of the U S economy to illustrate all key concepts including model specification Granger causality impulse response analyses and forecasting Attention then turns to nonstationary time series Beckett masterfully navigates the reader through the often confusing task of specifying a VEC model using an example based on construction wages in Washington DC and surrounding states Introduction to Time Series Using Stata Revised Edition by Sean Beckett is a first rate example based guide to time series analysis and forecasting using Stata This is a must have resource for researchers and students learning to analyze time series data and for anyone wanting to implement time series methods in Stata ed

Stochastic Frontier Analysis Subal Kumbhakar,2000 **Stochastic Frontier Analysis**

Niels Körner,2010 **Stochastic Frontier Analysis for Healthcare, with Illustrations in R** Robin C. Sickles,Zhichao

Wang,Valentin Zelenyuk,2022 **An Introduction to Statistics and Data Analysis Using Stata®** Lisa Daniels,Nicholas Minot,2019-01-15 An Introduction to Statistics and Data Analysis Using Stata From Research Design to Final Report provides a step by step introduction for statistics data analysis or research methods classes using Stata software Concise descriptions emphasize the concepts behind statistics rather than the derivations of the formulas With real world examples from a variety of disciplines and extensive detail on the commands in Stata this text provides an integrated approach to statistical analysis research design and report writing for social science students **Stochastic frontier analysis** S. C. Kumbhakar,2003

Handbook of Statistical Analyses Using Stata, Fourth Edition Brian S. Everitt,Sophia Rabe-Hesketh,2006-11-15 With each new release of Stata a comprehensive resource is needed to highlight the improvements as well as discuss the fundamentals of the software Fulfilling this need A Handbook of Statistical Analyses Using Stata Fourth Edition has been fully updated to provide an introduction to Stata version 9 This edition covers many new features of Stata including a new command for

mixed models and a new matrix language Each chapter describes the analysis appropriate for a particular application focusing on the medical social and behavioral fields The authors begin each chapter with descriptions of the data and the statistical techniques to be used The methods covered include descriptives simple tests variance analysis multiple linear regression logistic regression generalized linear models survival analysis random effects models and cluster analysis The core of the book centers on how to use Stata to perform analyses and how to interpret the results The chapters conclude with several exercises based on data sets from different disciplines A concise guide to the latest version of Stata A Handbook of Statistical Analyses Using Stata Fourth Edition illustrates the benefits of using Stata to perform various statistical analyses for both data analysis courses and self study Stochastic Frontier Analysis by Means of Maximum Likelihood and the Method of Moments Andreas Behr,Sebastian Tente,2008

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Table of Contents A Practitioners Guide To Stochastic Frontier Analysis Using Stata

1. Understanding the eBook A Practitioners Guide To Stochastic Frontier Analysis Using Stata
 - The Rise of Digital Reading A Practitioners Guide To Stochastic Frontier Analysis Using Stata
 - Advantages of eBooks Over Traditional Books
2. Identifying A Practitioners Guide To Stochastic Frontier Analysis Using Stata
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an A Practitioners Guide To Stochastic Frontier Analysis Using Stata
 - User-Friendly Interface
4. Exploring eBook Recommendations from A Practitioners Guide To Stochastic Frontier Analysis Using Stata
 - Personalized Recommendations
 - A Practitioners Guide To Stochastic Frontier Analysis Using Stata User Reviews and Ratings
 - A Practitioners Guide To Stochastic Frontier Analysis Using Stata and Bestseller Lists
5. Accessing A Practitioners Guide To Stochastic Frontier Analysis Using Stata Free and Paid eBooks

- A Practitioners Guide To Stochastic Frontier Analysis Using Stata Public Domain eBooks
- A Practitioners Guide To Stochastic Frontier Analysis Using Stata eBook Subscription Services
- A Practitioners Guide To Stochastic Frontier Analysis Using Stata Budget-Friendly Options

6. Navigating A Practitioners Guide To Stochastic Frontier Analysis Using Stata eBook Formats

- ePUB, PDF, MOBI, and More
- A Practitioners Guide To Stochastic Frontier Analysis Using Stata Compatibility with Devices
- A Practitioners Guide To Stochastic Frontier Analysis Using Stata Enhanced eBook Features

7. Enhancing Your Reading Experience

- Adjustable Fonts and Text Sizes of A Practitioners Guide To Stochastic Frontier Analysis Using Stata
- Highlighting and Note-Taking A Practitioners Guide To Stochastic Frontier Analysis Using Stata
- Interactive Elements A Practitioners Guide To Stochastic Frontier Analysis Using Stata

8. Staying Engaged with A Practitioners Guide To Stochastic Frontier Analysis Using Stata

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers A Practitioners Guide To Stochastic Frontier Analysis Using Stata

9. Balancing eBooks and Physical Books A Practitioners Guide To Stochastic Frontier Analysis Using Stata

- Benefits of a Digital Library
- Creating a Diverse Reading Collection A Practitioners Guide To Stochastic Frontier Analysis Using Stata

10. Overcoming Reading Challenges

- Dealing with Digital Eye Strain
- Minimizing Distractions
- Managing Screen Time

11. Cultivating a Reading Routine A Practitioners Guide To Stochastic Frontier Analysis Using Stata

- Setting Reading Goals A Practitioners Guide To Stochastic Frontier Analysis Using Stata
- Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of A Practitioners Guide To Stochastic Frontier Analysis Using Stata

- Fact-Checking eBook Content of A Practitioners Guide To Stochastic Frontier Analysis Using Stata
- Distinguishing Credible Sources

13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development

- Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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