

Series in Financial Economics and  
Quantitative Analysis

# MAXIMUM ENTROPY ECONOMETRICS

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Robust  
Estimation  
with  
Limited Data

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Amos Golan  
George Judge  
&  
Douglas Miller

WILEY



# Maximum Entropy Econometrics Robust Estimation With Limited Data

**Frank Hahn, Fabio Petri**



## **Maximum Entropy Econometrics Robust Estimation With Limited Data:**

**Maximum Entropy Econometrics** Amos Golan, George G. Judge, Douglas Miller, 1996-05 This monograph examines the problem of recovering and processing information when the underlying data are limited or partial and the corresponding models that form the basis for estimation and inference are ill posed or undermined

**Maximum Entropy and Ecology** John Harte, 2011-06-23 Provides readers with the concepts and practical tools required to understand the maximum entropy principle and apply it to an understanding of ecological patterns The theory developed predicts realistic forms for all metrics of ecology that describe patterns in the distribution abundance and energetics of species

**Foundations of Info-metrics** Amos Golan, 2018 Info metrics is the science of modeling reasoning and drawing inferences under conditions of noisy and insufficient information It is at the intersection of information theory statistical inference and decision making under uncertainty It plays an important role in helping make informed decisions even when there is inadequate or incomplete information because it provides a framework to process available information with minimal reliance on assumptions that cannot be validated In this pioneering book Amos Golan a leader in info metrics focuses on unifying information processing modeling and inference within a single constrained optimization framework Foundations of Info Metrics provides an overview of modeling and inference rather than a problem specific model and progresses from the simple premise that information is often insufficient to provide a unique answer for decisions we wish to make Each decision or solution is derived from the available input information along with a choice of inferential procedure The book contains numerous multidisciplinary applications and case studies which demonstrate the simplicity and generality of the framework in real world settings Examples include initial diagnosis at an emergency room optimal dose decisions election forecasting network and information aggregation weather pattern analyses portfolio allocation strategy inference for interacting entities incorporation of prior information option pricing and modeling an interacting social system Graphical representations illustrate how results can be visualized while exercises and problem sets facilitate extensions This book is this designed to be accessible for researchers graduate students and practitioners across the disciplines

**Maximum Entropy and Bayesian Methods** G. Erickson, Joshua T. Rychert, C.R. Smith, 2012-12-06 This volume has its origin in the Seventeenth International Workshop on Maximum Entropy and Bayesian Methods MAXENT 97 The workshop was held at Boise State University in Boise Idaho on August 4 8 1997 As in the past the purpose of the workshop was to bring together researchers in different fields to present papers on applications of Bayesian methods these include maximum entropy in science engineering medicine economics and many other disciplines Thanks to significant theoretical advances and the personal computer much progress has been made since our first Workshop in 1981 As indicated by several papers in these proceedings the subject has matured to a stage in which computational algorithms are the objects of interest the thrust being on feasibility efficiency and innovation Though applications are proliferating at a staggering rate some in areas that hardly existed a decade ago it is pleasing that due

attention is still being paid to foundations of the subject The following list of descriptors applicable to papers in this volume gives a sense of its contents deconvolution inverse problems instrument point spread function model comparison multi sensor data fusion image processing tomography reconstruction deformable models pattern recognition classification and group analysis segmentation edge detection brain shape marginalization algorithms complexity Ockham's razor as an inference tool foundations of probability theory symmetry history of probability theory and computability MAXENT 97 and these proceedings could not have been brought to final form without the support and help of a number of people

**General Equilibrium** Frank Hahn, Fabio Petri, 2003-09-02 In recent years certain leading figures in the world of economics have called the usefulness of general equilibrium theory into question This superb new book brings together leading economic theorists with important contributions to the ongoing debate General equilibrium theorists including Michio Morishima Michael Magill and Martine Quinzii debate strengths weaknesses and possible futures with leading thinkers such as Herb Gintis Pierangelo Garegnani and Duncan Foley who seek to explain the rejection of general equilibrium Uniquely none of the contributors portray general equilibrium theory as the perfect guide to market economies actual behaviour but rather illustrate that there is insufficient acquaintance with existing alternatives and that general equilibrium theory is often used as an ideal benchmark

*Convergence and Hybrid Information Technology* Geuk Lee, Daniel Howard, Jeong Jin Kang, Dominik Slezak, 2012-08-21 This book constitutes the refereed proceedings of the 6th International Conference on Convergence and Hybrid Information Technology ICHIT 2012 held in Daejeon Korea in August 2012 The 94 revised full papers presented were carefully reviewed and selected from 196 submissions The papers are organized in topical sections on communications and networking HCI and virtual reality image processing and pattern recognition hardware design and applications computational biology and medical information data mining and information retrieval security and safety system software engineering workshop on advanced smart convergence IWASC

**Modeling and Optimization of Renewable Energy Systems** Arzu Şencan, 2012-05-11 This book includes solar energy wind energy hybrid systems biofuels energy management and efficiency optimization of renewable energy systems and much more Subsequently the book presents the physical and technical principles of promising ways of utilizing renewable energies The authors provide the important data and parameter sets for the major possibilities of renewable energies utilization which allow an economic and environmental assessment Such an assessment enables us to judge the chances and limits of the multiple options utilizing renewable energy sources It will provide useful insights in the modeling and optimization of different renewable systems The primary target audience for the book includes students researchers and people working on renewable energy systems

**Science from Fisher Information** B. Roy Frieden, 2004-06-10 A new edition of the hugely successful Physics from Fisher Information

**Does International Cereal Trade Save Water?**, 2004 **Entropy Application for Forecasting** Ana Jesus Lopez-Menendez, Rigoberto Pérez-Suárez, 2020-12-29 This book shows the potential of entropy and information theory in

forecasting including both theoretical developments and empirical applications The contents cover a great diversity of topics such as the aggregation and combination of individual forecasts the comparison of forecasting performance and the debate concerning the tradeoff between complexity and accuracy Analyses of forecasting uncertainty robustness and inconsistency are also included as are proposals for new forecasting approaches The proposed methods encompass a variety of time series techniques e g ARIMA VAR state space models as well as econometric methods and machine learning algorithms The empirical contents include both simulated experiments and real world applications focusing on GDP M4 Competition series confidence and industrial trend surveys and stock exchange composite indices among others In summary this collection provides an engaging insight into entropy applications for forecasting offering an interesting overview of the current situation and suggesting possibilities for further research in this field

### **Statistics, Econometrics and Forecasting**

Arnold Zellner, 2004-02-19 Based on two lectures presented as part of The Stone Lectures in Economics series Arnold Zellner describes the structural econometric time series analysis SEMTSA approach to statistical and econometric modeling Developed by Zellner and Franz Palm the SEMTSA approach produces an understanding of the relationship of univariate and multivariate time series forecasting models and dynamic time series structural econometric models As scientists and decision makers in industry and government world wide adopt the Bayesian approach to scientific inference decision making and forecasting Zellner offers an in depth analysis and appreciation of this important paradigm shift Finally Zellner discusses the alternative approaches to model building and looks at how the use and development of the SEMTSA approach has led to the production of a Marshallian Macroeconomic Model that will prove valuable to many Written by one of the foremost practitioners of econometrics this book will have wide academic and professional appeal

**Climate Variability and Maize Yield in South Africa: Results from GME and MELE Methods** Wisdom Akpalu, Rashid M. Hassan, and Claudia Ringler IFPRI Discussion Paper No. 843 2008,

### **Applied Economics and the Critical Realist Critique** Paul

Downward, 2005-08-18 This intriguing new book examines and analyses the role of critical realism in economics and specifically how this line of thought can be applied to the real world With contributions from such varying commentators as Sheila Dow Wendy Olsen and Fred Lee this new book is unique in its approach and will be of great interest to both economic methodologists and those involved in applied economic studies

### **Structural Change and Poverty Reduction in Brazil**

Maurizio Bussolo, Jann Lay, Dominique Van der Mensbrugghe, 2006 Over the medium time horizon skill upgrading differentials in sectoral technological progress and migration of labor out of farming activities are some of the major structural adjustment factors shaping the evolution of an economy and its connected poverty trends The main focus of the authors is understanding for the case of Brazil how a trade shock interacts with these structural forces and ascertaining whether it enhances or hinders medium term poverty reduction In particular they consider the interactions between the migration of labor out of agriculture a potentially important poverty reduction factor and trade liberalization which increases the price

incentives to stay in agriculture A recursive dynamic computable general equilibrium model simulates Doha scenarios and compares them against a business as usual scenario The authors estimate the poverty effects using a microsimulation model that primarily takes into account individuals labor supply decisions Their analysis shows that trade liberalization does contribute to structural poverty reduction But unless increased productivity and stronger growth rates are attributed to trade reform its contribution to medium term poverty reduction is rather small

**A comparative analysis of global cropping systems models and maps** Weston Anderson,Liangzhi You,Stanley Wood,Ulrike Wood-Sichra,Wenbin Wu,2014-06-28 This study aims to explore and quantify systematic similarities and differences between four major global cropping systems products the dataset of monthly irrigated and rainfed crop areas around the year 2000 MIRCA2000 the spatial production allocation model SPAM the global agroecological zone GAEZ dataset and the M3 dataset developed by Monfreda Ramankutty and Foley The analysis explores not only the final cropping systems maps but also the interdependencies of each product methodological differences and modeling assumptions which will provide users with information vital for discerning between datasets in selecting a product appropriate for each intended application

**Defining the Spatial Scale in Modern Regional Analysis** Esteban Fernández Vázquez,Fernando Rubiera Morollón,2013-01-11 This book explores different approaches to defining the concept of region depending on the specific question that needs to be answered While the typical administrative spatial data division fits certain research questions well in many cases defining regions in a different way is fundamental in order to obtain significant empirical evidence The book is divided into three parts The first part is dedicated to a methodological discussion of the concept of region and the different potential approaches from different perspectives The problem of having sufficient information to define different regional units is always present This justifies the second part of the book which focuses on the techniques of ecological inference applied to estimating disaggregated data from observable aggregates Finally the book closes by presenting several applications that are in line with the functional areas definition in regional analysis

**Information Theory Tools for Visualization** Min Chen,Miquel Feixas,Ivan Viola,Anton Bardera,Han-Wei Shen,Mateu Sbert,2016-09-19 This book explores Information theory IT tools which have become state of the art to solve and understand better many of the problems in visualization This book covers all relevant literature up to date It is the first book solely devoted to this subject written by leading experts in the field

**Formal Descriptions of Developing Systems** James Nation,Irina Trofimova,John D. Rand,William Sulis,2012-12-06 A cutting edge survey of formal methods directed specifically at dealing with the deep mathematical problems engendered by the study of developing systems in particular dealing with developing phase spaces changing components structures and functionalities and the problem of emergence Several papers deal with the modelling of particular experimental situations in population biology economics and plant and muscle developments in addition to purely theoretical approaches Novel approaches include differential inclusions and viability theory growth tensors archetypal dynamics ensembles with variable structures and

complex system models The papers represent the work of theoreticians and experimental biologists psychologists and economists The areas covered embrace complex systems the development of artificial life mathematics computer science biology and psychology

*Econometric Foundations Pack with CD-ROM* Ron Mittelhammer (Prof.), George G. Judge, Douglas J. Miller, 2000-07-28 The text and accompanying CD ROM develop step by step a modern approach to econometric problems They are aimed at talented upper level undergraduates graduate students and professionals wishing to acquaint themselves with the principles and procedures for information processing and recovery from samples of economic data The text fully provides an operational understanding of a rich set of estimation and inference tools including traditional likelihood based and non traditional non likelihood based procedures that can be used in conjunction with the computer to address economic problems

*The Driving Forces of Change in Environmental Indicators* Paula Fernández González, Manuel Landajo, Ma José Presno, 2014-06-14 This book addresses several index decomposition analysis methods to assess progress made by EU countries in the last decade in relation to energy and climate change concerns Several applications of these techniques are carried out in order to decompose changes in both energy and environmental aggregates In addition to this a new methodology based on classical spline approximations is introduced which provides useful mathematical and statistical properties Once a suitable set of determinant factors has been identified these decomposition methods allow the researcher to quantify the respective contributions of these factors A proper interpretation of findings enables the design of strategies and a number of energy and environmental policies to control the variables of interest This book also analyses the impact of several factors that allow control of these variables among them assessment of the specific contribution of improved energy efficiency is particularly relevant A number of division index based techniques for decomposing changes in a generic indicator are now available and these range from classical techniques based on Laspeyres and Paasche weights to more refined approaches relying on logarithmic mean weighting schemes This book is intended for undergraduates and graduates of energy economics and environmental sciences environmental policy advisors and industrial engineers

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