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**A Practitioner's Guide to**

# STOCHASTIC FRONTIER ANALYSIS USING STATA



# A Practitioners Guide To Stochastic Frontier Analysis Using Stata

**Almas Heshmati**



## **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 (†d), 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 forth

*Productivity and Efficiency Analysis* Christopher J. O'Donnell, 2018-12-12 This book provides a coherent 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

**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

**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

*Advanced Mathematical Methods for Economic Efficiency Analysis* Pedro Macedo,Victor Moutinho,Mara Madaleno,2023-06-21 Economic efficiency analysis has received considerable worldwide attention in the last few decades with Stochastic Frontier Analysis SFA and Data Envelopment Analysis DEA establishing themselves as the two dominant approaches in the literature This book by combining cutting edge theoretical research on DEA and SFA with attractive real world applications offers a valuable asset for professors students researchers and professionals working in all branches of economic efficiency analysis as well as those concerned with the corresponding economic policies The book is divided into three parts the first of which is devoted to basic concepts making the content self contained The second is devoted to DEA and the third to SFA The topics covered in Part 2 range from stochastic DEA to multidirectional dynamic inefficiency analysis including directional distance functions the elimination and choice translating algorithm benefit of the doubt composite indicators and internal benchmarking for efficiency evaluations Part 3 also includes exciting and cutting edge theoretical research on e g robustness nonparametric stochastic frontier models hierarchical panel data models and estimation methods like corrected ordinary least squares and maximum entropy

**Efficiency and Growth of Ethiopian Air Transport**

**Industry** Tsegay Kaleab Atsbaha,2022-09-19 This book evaluates the efficiency and growth of the Ethiopian air transport sector through careful analysis It provides essential research input for air transport industry practitioners in planning and resource management as well as for academics of advanced efficiency analysis who need to work and study in airports and the airline industry The book analyzes the theoretical and practical implications of air transport growth determinants airports

cost and production efficiency including labor use efficiency by taking their respective determinant factors The findings and policy implications of each research work provide important inputs for government policymakers and air transport planners to consider the causality of economic growth versus airlines growth and other determinants to take lessons on the proper resource allocation in the application of airport cost and production efficiency human capital investment cost price of capital and labor inputs during the development and expansion of airports and airlines This book is the first of its kind on the Ethiopian air transport industry and serves as a much needed reference for the African air transport industry as well as other developing countries in terms of airport costs production labor use efficiency and airline growth perspectives **Energy**

**Use Efficiency** Almas Heshmati,2021-04-14 Energy is one of the most important factors of production Its efficient use is crucial for ensuring production and environmental quality Unlike normal goods with supply management energy is demand managed Efficient energy use or energy efficiency aims to reduce the amount of energy required to provide products and services Energy use efficiency can be achieved in situations such as housing offices industrial production transport and agriculture as well as in public lighting and services The use of energy can be reduced by using technology that is energy saving This Special Issue is a collection of research on energy use efficiency **Efficiency and Competitiveness of**

**International Airlines** Almas Heshmati,Jungsuk Kim,2016-05-18 This book focuses on the factors that support the strengths of international airlines in general and the Asian airline carriers in particular Defining the quality of human capital as the level of education and the competence of airline employees it analyzes the efficiency of 39 airlines in various regions both in terms of production and cost structures It argues that despite Asia s well developed and globally competitive manufacturing sector aided by open market practices its overall service sector still lags far behind more advanced economies As this does not stop Asia based carriers from generally being more efficient than their counterparts in Europe and North America the book investigates how competitiveness analysis of the airline industry can help Asian policymakers better prepare for the liberalization of the service sector given how crucial this aspect is for the future growth of the Asia Pacific region Efficiency and Competitiveness of International Airlines offers a valuable resource for policymakers airline employees and researchers and students of microeconomics Productivity and Inequality William H. Greene,Lynda Khalaf,Paul Makdissi,Robin C.

Sickles,Michael Veall,Marcel-Cristian Voia,2018-02-02 The volume highlights the state of the art knowledge including data analysis of productivity inequality and efficiency analysis It showcases a selection of the best papers from the 9th North American Productivity Workshop These papers are relevant to academia but also to public and private sectors in terms of the challenges that firms financial institutions governments and individuals may face when dealing with economic and education related activities that lead to increase or decrease of productivity The volume also aims to bring together ideas from different parts of the world about the challenges those local economies and institutions may face when changes in productivity are observed These contributions focus on theoretical and empirical research in areas including productivity production theory

and efficiency measurement in economics management science operation research public administration and education The North American Productivity Workshop NAPW brings together academic scholars and practitioners in the field of productivity and efficiency analysis from all over the world and this proceedings volume is a reflection of this mission The papers in this volume also address general topics as education health energy finance agriculture transport utilities and economic development among others The editors are comprised of the 2016 local organizers program committee members and celebrated guest conference speakers

*A Modern Guide to Tourism Economics* Croes, Robertico, Yang, 2022-09-06 This Modern Guide captures the evolution of foundational tenets theories frameworks and models that buttressed tourism economics into an evolving discipline shining light on both new and old approaches It systematically examines current and future trends and issues related to new economic perspectives consolidating the notion of tourism economics as a discipline

*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

*Advances in Efficiency and Productivity Analysis* Christopher F. Parmeter, Robin C. Sickles, 2020-10-21 The volume examines the state of the art of productivity and efficiency analysis It brings together a selection of the best papers from the 10th North American Productivity Workshop By analyzing world wide perspectives on challenges that local economies and institutions may face when changes in productivity are observed readers can quickly assess the impact of productivity measurement productivity growth dynamics of productivity change measures of labor productivity measures of technical efficiency in different sectors frontier analysis measures of

performance industry instability and spillover effects The contributions in this volume focus on the theory and application of economics econometrics statistics management science and operational research related to problems in the areas of productivity and efficiency measurement Popular techniques and methodologies including stochastic frontier analysis and data envelopment analysis are represented Chapters also cover broader issues related to measuring understanding incentivizing and improving the productivity and performance of firms public services and industries Mismeasurement and efficiency estimates: Evidence from smallholder survey data in Africa Abay, Kibrom A., Wossen, Tesfamicheal, Chamberlin, Jordan, 2022-02-09 Smallholder agriculture in sub Saharan Africa is commonly characterized by high levels of technical inefficiency However much of this characterization relies on self reported input and production data which are prone to systematic measurement error We theoretically show that non classical measurement error introduces multiple identification challenges and sources of bias in estimating smallholders technical inefficiency We then empirically examine the implications of measurement error for the estimation of technical inefficiency using smallholder farm survey data from Ethiopia Malawi Nigeria and Tanzania We find that measurement error in agricultural input and production data leads to a substantial upward bias in technical inefficiency estimates by up to 85 percent for some farmers Our results suggest that existing estimates of technical efficiency in sub Saharan Africa may be severe underestimates of smallholders actual efficiency and what is commonly attributed to farmer inefficiency may be an artifact of mismeasurement in agricultural data Our results raise questions about the received wisdom on African smallholders production efficiency and prior estimates of the productivity of agricultural inputs Improving the measurement of agricultural data can improve our understanding of smallholders production efficiencies and improve the targeting of productivity enhancing technologies

**Benchmarking Social Spending Using Efficiency Frontiers** Mr. Javier Kapsoli, Iulia Ruxandra Teodoru, 2017-09-05 Developing and low income economies face the challenge of increasing public spending to address sizeable infrastructure and social gaps while simultaneously restoring the fiscal discipline weakened to countervail the effect of the global recession Increasing the efficiency of social spending could be the key policy to address the dilemma as it allows the optimization of the existing resources by reducing spending inefficiencies This paper quantifies the efficiency gap in the health and education sectors for a large sample of developing and emerging countries and proposes measures to reduce these gaps for the specific cases of El Salvador Guatemala and Honduras The AI Revolution: Driving Business Innovation and Research Bahaa Awwad, 2024-05-21 This comprehensive book explores the transformative role of artificial intelligence AI in business innovation and research It provides a solid foundation in AI technologies such as machine learning natural language processing and computer vision and examines how they reshape business models and revolutionize industries The book highlights the strategic implications of AI in enhancing customer experience optimizing operations and enabling data driven decision making It explores the integration of AI with emerging trends like IoT blockchain and cloud computing for

innovation The role of AI in advancing scientific discovery and academic research is also explored addressing challenges and opportunities in AI driven methodologies Organizational and ethical dimensions of AI implementation are considered including talent acquisition skills development and data governance Real world case studies showcase AI s transformative power across diverse industries This forward thinking guide equips academics researchers and business leaders with knowledge and insights to harness the potential of AI and contribute to innovation and research **Impacts of Modifying**

**Malawi's Farm Input Subsidy Programme Targeting** Food and Agriculture Organization of the United Nations,2018-10-08 In this paper we evaluate the impact of this proposed change to the existing FISP design and implementation mechanisms by utilizing two waves of the Living Standards Measurement Study Integrated Surveys on Agriculture LSMS ISA survey merged with historical climate data We estimate how the demand for agricultural inputs varies according to a variation in the targeting criteria and identify more efficient farmers that should be eligible for the FISP

*Reaching (Beyond) the Frontier: Energy Efficiency in Europe* Mr. Serhan Cevik,Kelly Gao,2023-09-22 The world is not decarbonizing fast enough with global warming on track to reach as much as 4 C over the next century absent a global green transition Policymakers in Europe and beyond still have an opportunity both to achieve net zero emissions by 2050 and to strengthen economic prospects by increasing energy efficiency along with changing the energy mix from fossil fuels to renewables In this paper we assess energy efficiency or intensity in a panel of 38 European countries over the period 1980 2021 by using the stochastic frontier analysis and obtain statistically significant and intuitive results We have two key findings First price signals including through the introduction of a carbon tax and the removal of fossil fuel subsidies are critical for energy efficiency as consumers respond to changes in energy prices Second stronger environmental policies and institutions generate unambiguous improvements in energy efficiency by inducing investment in energy efficient equipment and buildings and nudging consumers for energy conservation These results robust to alternative specifications and methods have important policy implications for green growth with higher energy efficiency *India and Southeast Asia in a Changing World* Shailza Singh,Philip Varghese,Shalini Balaiah,Sarish Sebastian,2024-12-16 This book presents a comprehensive analysis of India s relationship with the Southeast Asian nations in the context of the changing dynamics of international relations and the emergence of Indo Pacific as the theatre of world politics It covers a wide range of themes from strategic to political economic diplomatic and security aspects and assesses how India s redefining of its role in world politics unfolds through its posture towards the Southeast Asian region The volume will be of great interest to scholars and researchers of Asian studies both South Asian and Southeast Asian studies and politics and international relations It will also be useful for public policy analysts and think tanks and policymakers



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