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Macroeconomics Feedbacks: Financial Markets and Economic Activity Examining the relation among interest spreads, credit aggregates, and economic activity using a 10-variable structural VAR estimated on US monthly data, with identification through heteroskedasticity.

Chris Sims's Page - Princeton University

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Econometrica, Vol. 80, No. 6 (November, 2012), 2733-2764 WHAT'S NEWS IN BUSINESS CYCLES BY STEPHANIE SCHMITT-GROH AND MARTÍN URIBE¹ In the context of a dynamic, stochastic, general equilibrium model, we perform classical maximum likelihood and Bayesian estimations of the contribution of anticipated

What's News in Business Cycles - Columbia University

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SAS/STAT(R) 9.22 User's Guide

The Heckman correction (the two-stage method, Heckman's lambda or the Heckit method) is any of a number of related statistical methods developed by James Heckman at the University of Chicago in 1976 to 1979 which allow the researcher to correct for selection bias. Selection bias problems are endemic to applied econometric problems, which make Heckman's original technique, and subsequent ...

Heckman correction - Wikipedia

Gaussian Processes and Kernel Methods Gaussian processes are non-parametric distributions useful for doing Bayesian inference and learning on unknown functions. They can be used for non-linear regression, time-series modelling, classification, and many other problems.

Machine Learning Group Publications - University of Cambridge

Matching is a statistical technique which is used to evaluate the effect of a treatment by comparing the treated and the non-treated units in an observational study or quasi-experiment (i.e. when the treatment is not randomly assigned). The goal of matching is, for every treated unit, to find one (or more) non-treated unit(s) with similar observable characteristics against whom the effect of ...

Matching (statistics) - Wikipedia

James Poterba, president James Poterba is President of the National Bureau of Economic Research. He is also the Mitsui Professor of Economics at M.I.T.

Summer Institute 2007 Methods Lectures

A Classical View of the Business Cycle Michael T. Belongia Otho Smith Professor of Economics University of Mississippi Box 1848 University, MS 38677

A Classical View of the Business Cycle - irelandp.com

We propose several econometric measures of connectedness based on principal-components analysis and Granger-causality networks, and apply them to the monthly returns of hedge funds, banks, broker/dealers, and insurance companies.

Econometric measures of connectedness and systemic risk in

The Impact of Machine Learning on Economics Susan Athey athey@stanford.edu Current version January 2018 Abstract This paper provides an assessment of the early contributions of machine learning to economics, as

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This is the homepage of Thierry Roncalli. La convergence de la gestion traditionnelle et de la gestion alternative, d'une part, l'Émergence de la gestion quantitative, d'autre part, reflètent la profonde mutation de la gestion d'actifs.

Thierry Roncalli's Home Page

Provides detailed reference material for using SAS/STAT software to perform statistical analyses, including analysis of variance, regression, categorical data analysis, multivariate analysis, survival analysis, psychometric analysis, cluster analysis, nonparametric analysis, mixed-models analysis, and survey data analysis, with numerous examples in addition to syntax and usage information.

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