<<参数和非参数模型与估计及在能源 >

图书基本信息

书名：<<参数和非参数模型与估计及在能源经济学中的应用>>

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前言

Nonparametricand semiparametric modeling and estimationprocedures are now widely applied in econometrics. Their popularitygenerallycomesfromthereductionoftheprobabilityofmisspecification compared with their parametric counterpart. Myresearch is composed of two parts： a theoretical part on semiparametricefficient estimation of partially linear model and an applied part inenergy economics under different dynamic settings. The chapters arerelated in terms of their applications as well as the way in which modelsare constructed and estimated. In the second chapter， estimation of thepartially linear model is studied under different stochastic restrictions ofthe residual term. We work out the efficient score functions andefficiency bounds under four stochastic assumptions partiallyuncorrelated， independence， conditional symmetry， and conditional zeromean. A feasible efficient estimation method for the linear part of themodel is also developed based on the efficient score function associatedwith each parametric submodel. A battery of specification test thatallows for choosing between the alternative assumptions is provided.

内容概要

Nonparametric and semiparametric modeling and estimation procedures are now widely applied in econometrics. Their popularity generally comes from the reduction of the probability of misspecification compared with their parametric counterpart. My research is composed of two parts： a theoretical part on semiparametric efficient estimation of partially linear model and an applied part in energy economics under different dynamic settings.

书籍目录

章节摘录

A comparison of the optimal oil production policy paths underdifferent simulation scenarios indicates that the discount rate does have asignificant effect on the optimal extraction rates and the number of newwells drilled for capacity expansion. A lower discount rate like 0.7, whichmight indicate a high demand for short-term oil income, would lead to ahigher production rate in the short-am but a lower capacity in the futurecompared with the outcome when r= 0.9. Figure 3.12 suggests that Saudioil production is relatively better approximated by scenario I （β = 0.9）before 1990. After Gulf crisis occurred in 1989 - 1990, scenario II （β =0.7） approximates the real path better, and actually in 1990 the two pathscoincide.

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