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A Practitioner's Guide to  
**STOCHASTIC FRONTIER  
ANALYSIS USING  
STATA**



# A Practitioners To Stochastic Frontier Analysis Using Stata

**Philip Stevens**



## **A Practitioners 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 **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 **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

**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

**Handbook of Research Methods and Applications in Empirical Microeconomics** Hashimzade, Nigar, Thornton, Michael A., 2021-11-18 Written in a comprehensive yet accessible style this Handbook introduces readers to a range of modern empirical methods with applications in

microeconomics illustrating how to use two of the most popular software packages Stata and R in microeconomic applications

**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 [Two-Tier Stochastic Frontier Analysis for the Social Sciences](#) Alecos Papadopoulos, Christopher F. Parmeter, 2025-04-13 This textbook provides an up to date treatment of the two tier stochastic frontier model and its applications across the social sciences It is a cohesive treatise on both the classical methods of estimation and inference and various machinations of the two tier stochastic frontier model as well as more recently developed tools that can shed new insight into why these opposing latent forces which affect economic sociopolitical and even psychological outcomes exist and to what extent The text is intended to be a self contained reference for practitioners to rely on when using these methods in their research regardless of field It includes sixteen empirical applications on diverse topics labor market housing market consumer goods production economics sociology international relations psychology public education healthcare management environmental policy The book is accompanied by a dedicated website where 2TSF software code in the R and gretl open source platforms is provided [Stochastic Frontier Analysis](#) Subal Kumbhakar, 2000

**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 *Stochastic Frontier Analysis for Healthcare, with Illustrations in R* Robin C. Sickles, Zhichao Wang, Valentin Zelenyuk, 2022

**Financial Econometrics Using Stata** Simona Boffelli, Giovanni Urga, 2016 *Stochastic Frontier Analysis* Niels Körner, 2010 **Stochastic Frontier Analysis by Means of Maximum Likelihood and the**

**Method of Moments** Andreas Behr, Sebastian Tente, 2008      Stochastic frontier analysis S. C. Kumbhakar, 2003      *The Comparison of Stochastic Frontier Analysis with Panel Data Models* Miao Zhang, 2012

From the idea of efficiency raised by Koopmans in 1951 and the panel data first introduced into the efficiency analysis by Pitt and Lee 1981 and Schmidt and Sickles 1984 the techniques of stochastic frontier analysis are fast developed and the applications of stochastic frontier are widely used in different areas such as education industry and hospital But most researchers focus on only one aspect either the development of new models or empirical applications This thesis attempts to fill the gap to get a general idea of the properties of different panel data stochastic frontier models on both statistical aspects and economic aspects by the comparison of different models applied to different production applications The thesis is also attempt to shed light on whether particular panel data stochastic frontier models are better suited to different data sets The models selected capture the simplest situation with no heterogeneity or heteroscedasticity and complicated ones with exogenous variables included in the models Not only the classical models such as the Pitt and Lee 1981 and Battese and Coelli 1992 1995 but also the new developed models such as the latent class model and fixed management model are detected in the thesis On the economic aspect the data selected captures both microeconomic and macroeconomic with the application to the World GDP and the Italian manufacturing industry The results show that the panel data stochastic frontier models perform better on the microeconomic level than on the macroeconomic level the classical models perform better than the new developed ones some panel data stochastic frontier models make ideal assumptions but the requirements to the dataset are hard to achieve that the influence from the exogenous variables is quite strong      Stochastic Frontier Analysis Under Regression Discontinuity Design □□□, 2019      *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      Stochastic Frontier Analysis Philip Stevens, 2003

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