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Observational Agency and Supply-side Econometrics Tomas J. Philipson,1997 A central problem in applied empirical work is to separate out the patterns in the data that are due to poor production of the data such as e g non response and measurement errors from the patterns attributable to the economic phenomena studied This paper interprets this inference problem as being an agency problem in the market for observations and suggests ways in which using incentives may be useful to overcome it The paper discusses how wage discrimination may be used for identification of economic parameters of interest taking into account the responses in survey supply by sample members to that discrimination Random wage discrimination alters the supply behavior of sample members across the same types of populations in terms of outcomes and thereby allows for separating out poor supply from the population parameters of economic interest Empirical evidence for a survey of US physicians suggests that survey supply even for this wealthy group is affected by the types of wage discrimination schemes discussed in a manner that makes the schemes useful for identification purposes Using such schemes to correct mean estimates of physician earnings increases those earnings by about one third *Recent Developments in Time Series* Paul Newbold,Stephen J. Leybourne,2003 Volume one includes sections on unit root and stationarity tests cointegration structural breaks nonlinearity and long memory Volume two covers conditional heteroskedasticity stochastic volatility unobserved components trend function analysis prediction seasonality and causality

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