# MICROECONOMETRICS AND MATLAB®

an introduction

Abi Adams Damian Clarke Simon Quinn



# Nice Microeconometrics Matlab Introduction Abi Adams

**Damian Clarke** 

#### **Nice Microeconometrics Matlab Introduction Abi Adams:**

Microeconometrics and MATLAB: An Introduction Abi Adams, Damian Clarke, Simon Quinn, 2016-01-14 This book is a practical guide for theory based empirical analysis in economics that guides the reader through the first steps when moving between economic theory and applied research The book provides a hands on introduction to some of the techniques that economists use for econometric estimation and shows how to convert a selection of standard and advanced estimators into MATLAB code The book first provides a brief introduction to MATLAB and its syntax before moving into microeconometric applications studied in undergraduate and graduate econometrics courses Along with standard estimation methods such as for example Method of Moments Maximum Likelihood and constrained optimisation the book also includes a series of chapters examining more advanced research methods These include discrete choice discrete games dynamic models on a finite and infinite horizon and semi and nonparametric methods In closing it discusses more advanced features that can be used to optimise use of MATLAB including parallel computing Each chapter is structured around a number of worked examples designed for the reader to tackle as they move through the book Each chapter ends with a series of readings questions and extensions designed to help the reader on their way to adapting the examples in the book to fit their own Microeconometrics and MATLAB Abi Adams, Damian Clarke, Simon Quinn, 2015 This book is research questions written for researchers who use survey data to understand economic behaviour with a particular focus on an audience of graduate students The book provides an introduction to MATLAB a computer language that gives researchers flexible control over how they move between economic theory and empirical methods MATLAB s flexibility allows researchers to build and adapt their own estimators easily thereby opening new classes of models that standardeconometrics computer packages do not allow Despite the reasonably advanced methods introduced the book is written in an engaging and intuitive way and is pitched at a levelsuitable for both new graduate students and more advanced researchers. The book starts with a number of foundation chapters before moving on to more advanced techniques Sections are succinctly written containing fundamental economic and computational details as well as advanced questions and research suggestions for further extensions

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