Van-Nam Huynh Vladik Kreinovich Songsak Sriboonchitta Komsan Suriya (Eds.)

Uncertainty Analysis in Econometrics with Applications



JL Elias

Uncertainty Analysis in Econometrics with Applications Van-Nam Huynh, Vladik Kreinovich, Songsak Sriboonchitta, Komsan Suriya, 2012-12-14 Unlike uncertain dynamical systems in physical sciences where models for prediction are somewhat given to us by physical laws uncertain dynamical systems in economics need statistical models In this context modeling and optimization surface as basic ingredients for fruitful applications. This volume concentrates on the current methodology of copulas and maximum entropy optimization. This volume contains main research presentations at the Sixth International Conference of the Thailand Econometrics Society held at the Faculty of Economics Chiang Mai University Thailand during January 10 11 2013 It consists of keynote addresses theoretical and applied contributions These contributions to Econometrics are somewhat centered around the theme of Copulas and Maximum Entropy Econometrics The method of copulas is applied to a variety of economic problems where multivariate model building and correlation analysis are needed As for the art of choosing copulas in practical problems the principle of maximum entropy surfaces as a potential way to do so The state of the art of Maximum Entropy Econometrics is presented in the first keynote address while the second keynote address focusses on testing stationarity in economic time series data Current Issues in Asian Tourism Chris Cooper, C. Michael Hall, 2020-06-09 This comprehensive volume was put together in response to the growing amount of research on tourism in Asia and an increasing number of authors from Asian countries It concentrates on two aspects of Asian Tourism first the Asian tourists themselves and second economic development and tourism in the Asian region The first part of the collection focuses on three areas the motivations of different types of Asian tourist the characteristics and behaviour of particular Asian tourist segments and finally an analysis of specific research issues The second part of the book then goes on to explore the governance and organisation of tourism in the Asian region and the nature of Asian growth and competitiveness as it relates to tourism The articles in this book were originally published in the journal Current Issues in Tourism Computational Intelligence Assisted Design Yi Chen, Yun Li, 2018-06-19 Computational Intelligence Assisted Design framework mobilises computational resources makes use of multiple Computational Intelligence CI algorithms and reduces computational costs This book provides examples of real world applications of technology Case studies have been used to show the integration of services cloud big data technology and space missions It focuses on computational modelling of biological and natural intelligent systems encompassing swarm intelligence fuzzy systems artificial neutral networks artificial immune systems and evolutionary computation This book provides readers with wide scale information on CI paradigms and algorithms inviting readers to implement and problem solve real world complex problems within the CI development framework This implementation framework will enable readers to tackle new problems without difficulty through a few tested MATLAB source codes Kybernetika ,1998 **Recent Advances in Theory and Methods for the** Analysis of High Dimensional and High Frequency Financial Data Norman R. Swanson, Xiye Yang, 2021-08-31 Recently

considerable attention has been placed on the development and application of tools useful for the analysis of the high dimensional and or high frequency datasets that now dominate the landscape The purpose of this Special Issue is to collect both methodological and empirical papers that develop and utilize state of the art econometric techniques for the analysis of such data Recent Developments in Spatial Analysis Manfred M. Fischer, Arthur Getis, 2013-03-09 In recent years spatial analysis has become an increasingly active field as evidenced by the establishment of educational and research programs at many universities Its popularity is due mainly to new technologies and the development of spatial data infrastructures This book illustrates some recent developments in spatial analysis behavioural modelling and computational intelligence World renown spatial analysts explain and demonstrate their new and insightful models and methods The applications are in areas of societal interest such as the spread of infectious diseases migration behaviour and retail and agricultural location strategies In addition there is emphasis on the uses of new technologoies for the analysis of spatial data through the application of neural network concepts A Bibliometric Analysis of Aggregation Operators Fabio Blanco-Mesa, Ernesto León-Castro, José M. Merigó, Aggregation operators consist of mathematical functions that enable the combining and processing of different types of information The aim of this work is to present the main contributions in this field by a bibliometric review approach The paper employs an extensive range of bibliometric indicators using the Web of Science WoS Core Collection and Scopus datasets The work considers leading journals articles authors institutions countries and patterns This paper highlights that Xu is the most productive author and Yager is the most influential author in the field Likewise China is leading the field with many new researchers who have entered the field in recent years This discipline has been strengthening to create a unique theory and will continue to expand with many new theoretical developments and applications Introduction to Imprecise Probabilities Thomas Augustin, Frank P. A. Coolen, Gert de Cooman, Matthias C. M. Troffaes, 2014-06-03 In recent years the theory has become widely accepted and has been further developed but a detailed introduction is needed in order to make the material available and accessible to a wide audience This will be the first book providing such an introduction covering core theory and recent developments which can be applied to many application areas All authors of individual chapters are leading researchers on the specific topics assuring high quality and up to date contents An Introduction to Imprecise Probabilities provides a comprehensive introduction to imprecise probabilities including theory and applications reflecting the current state if the art Each chapter is written by experts on the respective topics including Sets of desirable gambles Coherent lower conditional previsions Special cases and links to literature Decision making Graphical models Classification Reliability and risk assessment Statistical inference Structural judgments Aspects of implementation including elicitation and computation Models in finance Game theoretic probability Stochastic processes including Markov chains Engineering applications Essential reading for researchers in academia research institutes and other organizations as well as practitioners engaged in areas such as risk analysis and engineering

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