Stochastic frontier analysis using stata pdf

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()or even set up the likelihood function using the sfmodel command then estimating the model using the o cial Stata routine for the maximum likelihood Meeusen and van den Broeck(). Keywords 1, · This article describes sfcross and sfpanel, two new Stata commands for the estimation of cross-sectional and panel-data stochastic frontier models. xtfrontier does not perform any transformations on the data. Since the publication of the seminal articles by Meeusen and van de n Broeck () and. One can use the o cial Stata command frontier or utilise the command sfcross written by Belotti et al. One can use the o cial Stata command frontier or utilise the command sfcross written by A brief overview of the stochastic frontier literature, a description of the two commands and their options, and examples using simulated and real data are provided. There are several options to estimate the basic stochastic frontier model in Stata. One component is assumed to have a strictly nonnegative distribution, and the other component is assumed to have a symmetric distribution Keywords: st, sfcross, sfpanel, stochastic frontier analysis, production frontier, cost frontier, cross-sectional, panel data a stochastic frontier production or cost model. Aigner, Lovell, and Sc hmidt (), this class of models has become a There are several options to estimate the basic stochastic frontier model in Stata. sfcross two stochastic frontier models with distinct specifications of the inefficiency term and can fit both production and cost-frontier models. Let's review the nature of the IntroductionThe Production Function and Technical EfficiencyInput-Oriented and Output-Oriented Technical InefficiencyNon-Neutral Technical InefficiencyStochastic frontier using Stata. As shown above, the disturbance term in a stochastic frontier model is assumed to have two components. Since then, stochastic frontier models have become a popular subfield in kar and Lovell() provide a good introduction. frontier fits three stochastic frontier models with distinct parameterizations of the inefficiency term and can fit stochastic production or cost frontier models A brief overview of the stochastic frontier literature, a description of the two commands and their options, and examples using simulated and real data are provided.

Difficulté **Moyen** | Durée **355 minute(s)**

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Sommaire

Étape 1 -

Commentaires

Matériaux

Outils

Étape 1 -