

《参数和非参数模型与估计及在能源尽

图书基本信息

书名：《参数和非参数模型与估计及在能源经济学中的应用》

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前言

Nonparametric and semiparametric modeling and estimation procedures are now widely applied in econometrics. Their popularity generally comes from the reduction of the probability of misspecification compared with their parametric counterpart. My research is composed of two parts: a theoretical part on semiparametric efficient estimation of partially linear model and an applied part in energy economics under different dynamic settings. The chapters are related in terms of their applications as well as the way in which models are constructed and estimated. In the second chapter, estimation of the partially linear model is studied under different stochastic restrictions of the residual term. We work out the efficient score functions and efficiency bounds under four stochastic assumptions: partially uncorrelated, independence, conditional symmetry, and conditional zero mean. A feasible efficient estimation method for the linear part of the model is also developed based on the efficient score function associated with each parametric submodel. A battery of specification tests that allows for choosing between the alternative assumptions is provided.

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内容概要

《参数和非参数模型与估计及在能源经济学中的应用》内容为：Nonparametric and semiparametric modeling and estimation procedures are now widely applied in econometrics. Their popularity generally comes from the reduction of the probability of misspecification compared with their parametric counterpart. My research is composed of two parts: a theoretical part on semiparametric efficient estimation of partially linear model and an applied part in energy economics under different dynamic settings.

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A comparison of the optimal oil production policy paths under different simulation scenarios indicates that the discount rate does have a significant effect on the optimal extraction rates and the number of new wells drilled for capacity expansion. A lower discount rate like 0.7, which might indicate a high demand for short-term oil income, would lead to a higher production rate in the short run but a lower capacity in the future compared with the outcome when $r = 0.9$. Figure 3.12 suggests that Saudi oil production is relatively better approximated by scenario I ($r = 0.9$) before 1990. After the Gulf crisis occurred in 1989 - 1990, scenario II ($r = 0.7$) approximates the real path better, and actually in 1990 the two paths coincide.

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