

Springer Series in Statistics

Charles F. Manski

**Partial
Identification
of Probability
Distributions**



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Partial Identification Of Probability Distributions Partial Identification Of Probability Distributions

AN Whitehead



Partial Identification Of Probability Distributions Partial Identification Of Probability Distributions:

Partial Identification of Probability Distributions Charles F. Manski, 2006-04-29 Sample data alone never suffice to draw conclusions about populations Inference always requires assumptions about the population and sampling process Statistical theory has revealed much about how strength of assumptions affects the precision of point estimates but has had much less to say about how it affects the identification of population parameters Indeed it has been commonplace to think of identification as a binary event a parameter is either identified or not and to view point identification as a precondition for inference Yet there is enormous scope for fruitful inference using data and assumptions that partially identify population parameters This book explains why and shows how The book presents in a rigorous and thorough manner the main elements of Charles Manski's research on partial identification of probability distributions One focus is prediction with missing outcome or covariate data Another is decomposition of finite mixtures with application to the analysis of contaminated sampling and ecological inference A third major focus is the analysis of treatment response Whatever the particular subject under study the presentation follows a common path The author first specifies the sampling process generating the available data and asks what may be learned about population parameters using the empirical evidence alone He then asks how the typically set-valued identification regions for these parameters shrink if various assumptions are imposed The approach to inference that runs throughout the book is deliberately conservative and thoroughly nonparametric Partial Identification in Econometrics and Related Topics Nguyen Ngoc Thach, Nguyen Duc Trung, Doan Thanh Ha, Vladik Kreinovich, 2024-07-31 This book covers data processing techniques with economic and financial application being the unifying theme To make proper investments in economy the authors need to have a good understanding of the future trends how will demand change how will prices change etc In general in science the usual way to make predictions is to identify a model that best fits the current dynamics and to use this model to predict the future behavior In many practical situations especially in economics our past experiences are limited As a result the authors can only achieve a partial identification It is therefore important to be able to make predictions based on such partially identified models which is the main focus of this book This book emphasizes partial identification techniques but it also describes and uses other econometric techniques ranging from more traditional statistical techniques to more innovative ones such as game theoretic approach interval techniques and machine learning Applications range from general analysis of GDP growth stock market and consumer prices to analysis of specific sectors of economics credit and banking energy health labor tourism international trade to specific issues affecting economy such as ecology national culture government regulations and the existence of shadow economy This book shows what has been achieved but even more important are remaining open problems The authors hope that this book will inspire practitioners to learn how to apply state of the art techniques especially techniques of optimal transport statistics to economic and financial problems and inspire researchers to further improve the existing techniques and to come up with new

techniques for studying economic and financial phenomena The authors want to thank all the authors for their contributions and all anonymous referees for their thorough analysis and helpful comments The publication of this book and organization of the conference at which these papers were presented was supported by the Ho Chi Minh University of Banking HUB Vietnam and by the Vingroup Innovation Foundation VINIF The authors thank the leadership and staff of HUB and VINIF for providing crucial support

Bayesian Inference for Partially Identified Models Paul Gustafson, 2015-04-01 Bayesian Inference for Partially Identified Models Exploring the Limits of Limited Data shows how the Bayesian approach to inference is applicable to partially identified models PIMs and examines the performance of Bayesian procedures in partially identified contexts Drawing on his many years of research in this area the author presents a thorough overview of the statistical theory properties and applications of PIMs The book first describes how reparameterization can assist in computing posterior quantities and providing insight into the properties of Bayesian estimators It next compares partial identification and model misspecification discussing which is the lesser of the two evils The author then works through PIM examples in depth examining the ramifications of partial identification in terms of how inferences change and the extent to which they sharpen as more data accumulate He also explains how to characterize the value of information obtained from data in a partially identified context and explores some recent applications of PIMs In the final chapter the author shares his thoughts on the past and present state of research on partial identification This book helps readers understand how to use Bayesian methods for analyzing PIMs Readers will recognize under what circumstances a posterior distribution on a target parameter will be usefully narrow versus uselessly wide

Identification of discrete probability distributions from partial information Michael A. Pittarelli, 1990

Handbook of Econometrics, 2020-11-25 Handbook of Econometrics Volume 7A examines recent advances in foundational issues and hot topics within econometrics such as inference for moment inequalities and estimation of high dimensional models With its world class editors and contributors it succeeds in unifying leading studies of economic models mathematical statistics and economic data Our flourishing ability to address empirical problems in economics by using economic theory and statistical methods has driven the field of econometrics to unimaginable places By designing methods of inference from data based on models of human choice behavior and social interactions econometricians have created new subfields now sufficiently mature to require sophisticated literature summaries Presents a broader and more comprehensive view of this expanding field than any other handbook Emphasizes the connection between econometrics and economics Highlights current topics for which no good summaries exist

Inference for Partially Identified Econometric Models Azeem M. Shaikh, 2006 *Identification of Discrete Probability Distributions from Partial Information* Michael Anthony Pittarelli, 1987 **Journal of the American Statistical Association**, 2007 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical

problems in the development of more useful methods and in the improvement of basic statistical data **The Annals of Applied Statistics** ,2008 **Economics to Econometrics** Charles F. Manski,2008-04-14 The original research papers collected in this volume continue the development of discrete choice analysis of related structural models for analysis of choice behavior and of the statistical theory used in inference on these models Most papers in the volume are revised versions of ones presented at a 2005 conference in honor of Daniel L McFadden whose fundamental research made discrete choice analysis part of the fabric of modern economics **AMSTAT News** American Statistical Association,2003 *Recent Developments in the Econometrics of Program Evaluation* Guido Imbens,Jeffrey M. Wooldridge,2008 Many empirical questions in economics and other social sciences depend on causal effects of programs or policy interventions In the last two decades much research has been done on the econometric and statistical analysis of the effects of such programs or treatments This recent theoretical literature has built on and combined features of earlier work in both the statistics and econometrics literatures It has by now reached a level of maturity that makes it an important tool in many areas of empirical research in economics including labor economics public finance development economics industrial organization and other areas of empirical micro economics In this review we discuss some of the recent developments We focus primarily on practical issues for empirical researchers as well as provide a historical overview of the area and give references to more technical research **Journal of Official Statistics** ,2012 *Southern Economic Journal* ,2003 Monographs of the Cowles Commission for Research in Economics Cowles Commission for Research in Economics,1950 **Advances in Economics and Econometrics** Richard Blundell,Whitney K. Newey,Torsten Persson,2006 Publisher description

Mathematical Reviews ,2006 **An Economic and Econometric Analysis of Market Sorting with an Application to Venture Capital** Morten Sorensen,2005 **Essays in Hypothesis Testing with Instrumental Variables** Andrés Santos,2007 *Intertemporal Consumption Choices, Transaction Costs and Limited Participation to Financial Markets* Orazio P. Attanasio,Monica Paiella,2007 This paper builds a unifying framework that within the theory of intertemporal consumption choices brings together the limited participation based explanation of the poor empirical performance of the C CAPM and the transaction costs based explanation of incomplete portfolios Using the implications of the consumption model and observed household consumption and portfolio choices we identify the preference parameters of interest and a lower bound for the costs rationalizing non participation in financial markets in the presence of unobserved heterogeneity in tastes for consumption and portfolio allocation Using the US Consumer Expenditure Survey and assuming isoelastic preferences we estimate the coefficient of relative risk aversion at 1.7 and a cost bound of 0.4 percent of non durable consumption Our estimate of the preference parameter is theoretically plausible and the bound sufficiently small to be likely to be exceeded by the actual total observable and unobservable costs of participating to financial markets

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