

APPLIED ECONOMETRICS

Edited by
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**CRITICAL CONCEPTS IN
ECONOMICS**

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Introduction To Applied Econometrics 1st Edition

Kenneth G. Stewart



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practitioners involved in the industry **Minimum Wages, Low Pay and Unemployment** D. Meulders,R. Plasman,F. Rycx,2004-05-25 Low paid employment is a key issue for labour market policy The essays in this book focusing on European countries provide new empirical evidence regarding the impact of minimum wages on employment earnings mobility among low paid workers job satisfaction across the earnings distribution unemployment traps the demand for low skilled workers and the existence of monopsonistic competition **Machine Learning for Asset Managers** Marcos M. López de Prado,2020-04-22 Successful investment strategies are specific implementations of general theories An investment strategy that lacks a theoretical justification is likely to be false Hence an asset manager should concentrate her efforts on developing a theory rather than on backtesting potential trading rules The purpose of this Element is to introduce machine learning ML tools that can help asset managers discover economic and financial theories ML is not a black box and it does not necessarily overfit ML tools complement rather than replace the classical statistical methods Some of ML s strengths include 1 a focus on out of sample predictability over variance adjudication 2 the use of computational methods to avoid relying on potentially unrealistic assumptions 3 the ability to learn complex specifications including nonlinear hierarchical and noncontinuous interaction effects in a high dimensional space and 4 the ability to disentangle the variable search from the specification search robust to multicollinearity and other substitution effects **Statistics Catalog 2005** Neil Thomson,2004-09

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