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**CASSANDRA LILIANNA**

## STOCHASTIC FRONTIER ANALYSIS OF PRODUCTIVE EFFICIENCY IN ...

A Stochastic Frontier Analysis Of Stochastic frontier analysis (SFA) is a method of economic modeling. It has its starting point in the stochastic production frontier models simultaneously introduced by Aigner, Lovell and Schmidt (1977) and Meeusen and Van den Broeck (1977). Stochastic frontier analysis - Wikipedia Stochastic frontier analysis (SFA) refers to a body of statistical analysis techniques used to estimate production or cost functions in economics, while explicitly accounting for the existence of firm inefficiency. Stochastic Frontier Analysis | Encyclopedia.com Stochastic Frontier Analysis is an excellent, up-to-date and complete summary of both the theory and techniques used in frontier production, cost and profit analysis. The authors are two of the leading researchers in the field. Stochastic Frontier Analysis by Subal C. Kumbhakar Since these frontiers envelop rather than intersect the data, and since the authors continue to maintain the traditional econometric belief in the presence of external forces contributing to random statistical noise, the work is titled Stochastic Frontier Analysis. [PDF] A Stochastic Frontier Analysis | Semantic Scholar 1.2.1 Intellectual Antecedents of Stochastic Frontier Analysis. Many years ago Hicks (1935; 8) observed that “people in monopolistic positions. . . are likely to exploit their advantage much more by not bothering to get very near the position of maximum profit, than by straining themselves to get very close to it. Stochastic Frontier Analysis - The Library of Congress Stochastic Frontier Analysis is one such technique to model producer behavior. Methods based on efficient frontier. • Based on benchmarking, that is, a unit’s performance is compared with a reference performance (so-called efficient frontier). METHODOLOGY AND APPLICATIONS OF STOCHASTIC FRONTIER ... Chand et al. (2015) used stochastic frontier production analysis to study the production relationship between environmental and community benefits and production efficiency analysis to study the extent to which communities could achieve maximum benefits. The choice of estimation method has been an issue of debate. Stochastic frontier analysis of productive efficiency in ... on airports’ cost efficiency by applying stochastic frontier analysis to a panel data of the world’s major airports. Barros (2008)

analyzed the technical efficiency of UK airports using a random stochastic frontier model and ranked the airports according to their productivity for the period 2000–2005. A stochastic frontier analysis to estimate the relative ... It is believed that stochastic frontier analysis (SFA) has a major advantage compared to data envelopment analysis (DEA) in which it can provide some important statistical characteristics about ... (PDF) Stochastic Frontier Analysis and Efficiency Estimation This paper attempts to estimate a panel ‘frontier’ whole economy aggregate energy demand function for 29 countries over the period 1978 to 2006 using parametric stochastic frontier analysis (SFA). (PDF) Stochastic Frontier Analysis: An Econometric Approach STOCHASTIC FRONTIER • In (1) the frontier is deterministic. All deviations from maximum output are ascribed to inefficiency. • However sometimes maximum output itself might be lower (higher) due to exogenous shocks. The production frontier itself may be shifting. • Figure 2 •  $Y = f(x; \beta) \cdot \exp(v) \cdot \exp(-u)$   $v \leq 0$  and  $u \geq 0$  STOCHASTIC FRONTIER ANALYSIS The stochastic frontier model is used in a large literature of studies of production, cost, revenue, profit and other models of goal attainment. The model as it appears in the current literature was originally developed by Aigner, Lovell, and Schmidt (1977). E62: Stochastic Frontier Models and Efficiency Analysis However, classic data envelopment analysis (DEA) and stochastic frontier analysis (SFA) assume that all the analysed units operate under the same production or cost technology for the estimation of efficiency. A Bayesian stochastic frontier analysis of Chinese fossil ... The Econometric Approach to Efficiency Analysis 95 and 2.5 regarding the stochastic nature of technical inefficiency are narrow and arguably unrealistic. Inefficiency is viewed as simply a random shock distributed homogeneously across firms. These assumptions are relaxed at the end of section 2.5 and in section 2.6. Here, I examine proposed ... The Econometric Approach to Efficiency Analysis Stochastic Frontier Analysis Using Stata provides practitioners with a step-by-step guide on how to conduct efficiency analysis using the stochastic frontier approach. Immensely helpful to the applied researcher, this book bridges the chasm between theory and practice, expanding the range of applications in which production frontier analysis may be implemented. A Practitioner's Guide to Stochastic Frontier Analysis ... Since the liberalization of banking in 1990, the number of banks in Croatia has more than doubled. Using stochastic-cost frontier methodology and data for 1994 and 1995, we estimate X-efficiency and scale-efficiencies for both old and new, state and private banks. New banks are shown to be more X-inefficient and more scale-inefficient than either old privatized banks or old state banks. Bank

Efficiency in Croatia: A Stochastic-Frontier Analysis ... Details. Function frontier is a wrapper function that calls sfa for the estimation. The two functions differ only in the user interface; function frontier has the “old” user interface and is kept to maintain compatibility with older versions of the frontier package.. One can use functions sfa and frontier to calculate the log likelihood value for a given model, a given data set, and given ... frontier: Stochastic Frontier Analysis in frontier ... frontier fits stochastic production or cost frontier models; the default is a production frontier model. It provides estimators for the parameters of a linear model with a disturbance that is assumed on airports’ cost efficiency by applying stochastic frontier analysis to a panel data of the world’s major airports. Barros (2008) analyzed the technical efficiency of UK airports using a random stochastic frontier model and ranked the airports according to their productivity for the period 2000–2005.

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### The Econometric Approach to Efficiency Analysis

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