Spatial Econometrics: Methods and Models
L. Anselin, 2013-03-09

Spatial econometrics deals with spatial dependence and spatial heterogeneity, critical aspects of the data used by regional scientists. These characteristics may cause standard econometric techniques to become inappropriate. In this book, I combine several recent research results to construct a comprehensive approach to the incorporation of spatial effects in econometrics. My primary focus is to demonstrate how these spatial effects can be considered as special cases of general frameworks in standard econometrics, and to outline how they necessitate a separate set of methods and techniques, encompassed within the field of spatial econometrics. My viewpoint differs from that taken in the discussion of spatial autocorrelation in spatial statistics - e.g., most recently by Cliff and Ord (1981) and Upton and Fingleton (1985) - in that I am mostly concerned with the relevance of spatial effects on model specification, estimation and other inference, in what I call a model-driven approach, as opposed to a data-driven approach in spatial statistics. I attempt to combine a rigorous econometric perspective with a comprehensive treatment of methodological issues in spatial analysis.

Spatial Econometrics
L. Anselin, 2014-01-15

Spatial Econometrics is a rapidly evolving field born from the joint efforts of economists, statisticians, econometricians and regional scientists. The book provides the reader with a broad view of the topic by including both methodological and application papers. Indeed the application papers relate to a number of diverse scientific fields ranging from hedonic models of house pricing to demography, from health care to regional economics, from the analysis of R&D spillovers to the study of retail market spatial characteristics. Particular emphasis is given to regional economic applications of spatial econometrics methods with a number of contributions specifically focused on the spatial concentration of economic activities and agglomeration, regional paths of economic growth, regional convergence of income and productivity and the evolution of regional employment. Most of the papers appearing in this book were solicited from the International Workshop on Spatial Econometrics and Statistics held in Rome (Italy) in 2006.

Spatial Econometric Methods in Agricultural Economics Using R
Paolo Postiglione, Roberto Benedetti, Federica Piersimoni, 2021-12-22

Modern tools, such as GIS and remote sensing, are increasingly used in the monitoring of agricultural resources. The developments in GIS technology offer growing opportunities to agricultural economics analysts dealing with
large and detailed spatial databases, allowing them to combine spatial information from different sources and to produce different models. The availability of these valuable sources of information makes the advanced models suggested in the spatial statistic and econometric literature applicable to agricultural economics. This book aims at supporting stakeholders to design spatial surveys for agricultural data and/or to analyse the geographically collected data. This book attempts to describe the main typology of agricultural data and the most appropriate methods for the analysis, together with a detailed description of the available data sources and their collection methods. Topics such as spatial interpolation, point patterns, spatial autocorrelation, survey data analysis, small area estimation, regional data modelling, and spatial econometrics techniques are covered jointly with issues arising from the integration of several data types. The theory of spatial methods is complemented by real and/or simulated examples implemented through the open-source software R.

**Advances in Spatial Econometrics** Luc Anselin, Raymond Florax, Sergio J. Rey, 2013-03-09 World-renowned experts in spatial statistics and spatial econometrics present the latest advances in specification and estimation of spatial econometric models. This includes information on the development of tools and software, and various applications. The text introduces new tests and estimators for spatial regression models, including discrete choice and simultaneous equation models. The performance of techniques is demonstrated through simulation results and a wide array of applications related to economic growth, international trade, knowledge externalities, population-employment dynamics, urban crime, land use, and environmental issues. An exciting new text for academics with a theoretical interest in spatial statistics and econometrics, and for practitioners looking for modern and up-to-date techniques.

**Introduction to Spatial Econometrics** James LeSage, Robert Kelley Pace, 2009-01-20 Although interest in spatial regression models has surged in recent years, a comprehensive, up-to-date text on these approaches does not exist. Filling this void, Introduction to Spatial Econometrics presents a variety of regression methods used to analyze spatial data samples that violate the traditional assumption of independence between observat

**Spatial and Spatiotemporal Econometrics** J.P. LeSage, R. Kelley Pace, 2004-12-30 This volume focuses on econometric models that confront estimation and inference issues occurring when sample data exhibit spatial or spatiotemporal dependence. This can arise when decisions or transactions of economic agents are related to the behaviour of nearby agents. Dependence of one observation on neighbouring observations violates the typical assumption of independence made in regression analysis. Contributions to this volume by leading experts in the field of spatial econometrics provide details regarding estimation and inference based on a variety of econometric methods including, maximum likelihood, Bayesian and hierarchical Bayes, instrumental variables, generalized method of moments, maximum entropy, non-parametric and spatiotemporal. An overview of spatial econometric models and methods is provided that places contributions to this volume in the context of existing literature. New methods for estimation and inference are introduced in this volume and Monte
Carlo comparisons of existing methods are described. In addition to topics involving estimation and inference, approaches to model comparison and selection are set forth along with new tests for spatial dependence and functional form. These methods are applied to a variety of economic problems including: hedonic real estate pricing, agricultural harvests and disaster payments, voting behaviour, identification of edge cities, and regional labour markets. The volume is supported by a web site containing data sets and software to implement many of the methods described by contributors to this volume.

**Spatial Econometrics** Harry Kelejian, Gianfranco Piras, 2017-07-20

Spatial Econometrics provides a modern, powerful and flexible skillset to early career researchers interested in entering this rapidly expanding discipline. It articulates the principles and current practice of modern spatial econometrics and spatial statistics, combining rigorous depth of presentation with unusual depth of coverage. Introducing and formalizing the principles of, and ‘need’ for, models which define spatial interactions, the book provides a comprehensive framework for almost every major facet of modern science. Subjects covered at length include spatial regression models, weighting matrices, estimation procedures and the complications associated with their use. The work particularly focuses on models of uncertainty and estimation under various complications relating to model specifications, data problems, tests of hypotheses, along with systems and panel data extensions which are covered in exhaustive detail. Extensions discussing pre-test procedures and Bayesian methodologies are provided at length. Throughout, direct applications of spatial models are described in detail, with copious illustrative empirical examples demonstrating how readers might implement spatial analysis in research projects. Designed as a textbook and reference companion, every chapter concludes with a set of questions for formal or self-study. Finally, the book includes extensive supplementing information in a large sample theory in the R programming language that supports early career econometricians interested in the implementation of statistical procedures covered. Combines advanced theoretical foundations with cutting-edge computational developments in R Builds from solid foundations, to more sophisticated extensions that are intended to jumpstart research careers in spatial econometrics Written by two of the most accomplished and extensively published econometricians working in the discipline Describes fundamental principles intuitively, but without sacrificing rigor Provides empirical illustrations for many spatial methods across diverse field Emphasizes a modern treatment of the field using the generalized method of moments (GMM) approach Explores sophisticated modern research methodologies, including pre-test procedures and Bayesian data analysis.

**Spatial Econometrics** Giuseppe Arbia, 2006-06-08

This book bridges the gap between economic theory and spatial econometric techniques. It is accessible to those with only a basic statistical background and no prior knowledge of spatial econometric methods. It provides a comprehensive treatment of the topic, motivating the reader with examples and analysis. The volume provides a rigorous treatment of the basic spatial linear model, and it discusses the violations of the classical regression assumptions that occur when dealing with spatial data.
Microeconometrics Steven Durlauf, L. Blume, 2016-06-07 Specially selected from The New Palgrave Dictionary of Economics 2nd edition, each article within this compendium covers the fundamental themes within the discipline and is written by a leading practitioner in the field. A handy reference tool.

**Econometric Advances in Spatial Modelling and Methodology** Daniel A. Griffith, C. Amrhein, Jean-Marie Huriót, 2013-04-17 The purpose of models is not to fit the data but to sharpen the questions. S. Karlin, 11th R. A. Fisher Memorial Lecture, Royal Society, 20 April 1983 We are proud to offer this volume in honour of the remarkable career of the Father of Spatial Econometrics, Professor Jean Paelinck, presently of the Tinbergen Institute, Rotterdam. Not one to model solely for the sake of modelling, the above quotation nicely captures Professor Paelinck's unceasing quest for the best question for which an answer is needed. His FLEUR model has sharpened many spatial economics and spatial econometrics questions! Jean Paelinck, arguably, is the founder of modern spatial econometrics, penning the seminal introductory monograph on this topic, Spatial Econometrics, with Klaassen in 1979. In the General Address to the Dutch Statistical Association, on May 2, 1974, in Tilburg, he coined the term [spatial econometrics] to designate a growing body of the regional science literature that dealt primarily with estimation and testing problems encountered in the implementation of multiregional econometric models (Anselin, 1988, p. 7); he already had introduced this idea in his introductory report to the 1966 Annual Meeting of the Association de Science Regionale de Langue Fran~aise.

**Spatial Econometrics** J. Paul Elhorst, 2013-09-30 This book provides an overview of three generations of spatial econometric models: models based on cross-sectional data, static models based on spatial panels and dynamic spatial panel data models. The book not only presents different model specifications and their corresponding estimators, but also critically discusses the purposes for which these models can be used and how their results should be interpreted.

**New Directions in Spatial Econometrics** Luc Anselin, Raymond Florax, 2012-12-06 The promising new directions for research and applications described here include alternative model specifications, estimators and tests for regression models and new perspectives on dealing with spatial effects in models with limited dependent variables and space-time data.

**Spatial Econometrics** Giuseppe Arbia, 2016-08-31 Spatial econometrics can be defined in a narrow and in a broader sense. In a narrow sense it refers to methods and techniques for the analysis of regression models using data observed within discrete portions of space such as countries or regions. In a broader sense it is inclusive of the models and theoretical instruments of spatial statistics and spatial data analysis to analyze various economic effects such as externalities, interactions, spatial concentration and many others. Indeed, the reference methodology for spatial econometrics lies on the advances in spatial statistics where it is customary to distinguish between different typologies of data that can be encountered in empirical cases and that require different modelling strategies. A first distinction is between continuous spatial data and data observed on a discrete space. Continuous spatial data are very common in many scientific disciplines
(such as physics and environmental sciences), but are still not currently considered in the spatial econometrics literature. Discrete spatial data can take the form of points, lines and polygons. Point data refer to the position of the single economic agent observed at an individual level. Lines in space take the form of interactions between two spatial locations such as flows of goods, individuals and information. Finally data observed within polygons can take the form of predefined irregular portions of space, usually administrative partitions such as countries, regions or counties within one country.

**Spatial Econometric Interaction Modelling** Roberto Patuelli, Giuseppe Arbia, 2016-07-25 This contributed volume applies spatial and space-time econometric methods to spatial interaction modeling. The first part of the book addresses general cutting-edge methodological questions in spatial econometric interaction modeling, which concern aspects such as coefficient interpretation, constrained estimation, and scale effects. The second part deals with technical solutions to particular estimation issues, such as intraregional flows, Bayesian PPML and VAR estimation. The final part presents a number of empirical applications, ranging from interregional tourism competition and domestic trade to space-time migration modeling and residential relocation.

**Spatial Econometrics: Spatial Autoregressive Models** Lung-fei Lee, 2023-10-16 This is the most recently developed book in Spatial Econometrics which cover important models and estimation methods. Its coverage is rather broad, and some of the topics covered have only been developed in the recent econometric literature in spatial econometrics. The book summarizes our devoted efforts on spatial econometrics that represent joint contributions with former PhD advisees from the Ohio State University in Columbus, Ohio, USA. The coverage is comprehensive and there are a total of sixteen chapters from basic statistics and statistical theory of linear-quadratic forms, law of large numbers (LLN) and central limit theory (CLT) on martingales to nonlinear spatial mixing and spatial near-epoch dependence theories, which can justify the statistic inferences for various spatial models and their estimation. New estimation and testing approaches in empirical likelihood and general empirical likelihood, and Bootstrapping are presented. Model selection is also discussed in this book. In addition to the popular spatial autoregressive models, there are chapters on multivariate SAR models, simultaneous SAR models, and panel dynamic spatial models. Recent econometric developments on intertemporal spatial models with rational expectations and flows data in trade theory will also be included. In terms of statistics, classical estimation, testing and inference are the main concerns, and we provide classical inference for the justification of Bayesian simulation approaches.

**Handbook of Applied Spatial Analysis** Manfred M. Fischer, Arthur Getis, 2009-12-24 The Handbook is written for academics, researchers, practitioners and advanced graduate students. It has been designed to be read by those new or starting out in the field of spatial analysis as well as by those who are already familiar with the field. The chapters have been written in such a way that readers who are new to the field will gain important overview and insight. At the same time, those readers who are already practitioners in the field will gain through the advanced and/or updated tools and new materials and
state-of-the-art developments included. This volume provides an accounting of the diversity of current and emergent approaches, not available elsewhere despite the many excellent journals and textbooks that exist. Most of the chapters are original, some few are reprints from the Journal of Geographical Systems, Geographical Analysis, The Review of Regional Studies and Letters of Spatial and Resource Sciences. We let our contributors develop, from their particular perspective and insights, their own strategies for mapping the part of terrain for which they were responsible. As the chapters were submitted, we became the first consumers of the project we had initiated. We gained from depth, breadth and distinctiveness of our contributors’ insights and, in particular, the presence of links between them.

**Spatial Analysis Using Big Data** Yoshiki Yamagata,Hajime Seya,2019-11-03

Spatial Analysis Using Big Data: Methods and Urban Applications helps readers understand the most powerful, state-of-the-art spatial econometric methods, focusing particularly on urban research problems. The methods represent a cluster of potentially transformational socio-economic modeling tools that allow researchers to capture real-time and high-resolution information to potentially reveal new socioeconomic dynamics within urban populations. Each method, written by leading exponents of the discipline, uses real-time urban big data to solve research problems in spatial science. Urban applications of these methods are provided in unsurpassed depth, with chapters on surface temperature mapping, view value analysis, community clustering and spatial-social networks, among many others. Reviews some of the most powerful and challenging modern methods to study big data problems in spatial science Provides computer codes written in R, MATLAB and Python to help implement methods Applies these methods to common problems observed in urban and regional economics

**Cross Sectional Dependence in Spatial Econometric Models** Stefan Klotz,2004

This book is concerned with spatial dependence in econometric models, offering a work of reference to the applied researcher. In economics, spatial aspects are usually somewhat disregarded, which - as is shown and quantified here - may seriously impair research results. It presents the basic tool kit of treating cross sectional dependence, which typically occurs between spatial observations. The methods are introduced as straightforward enhancement of standard econometric models and methods, placing emphasis on the practical aspects of their features.

**Spatial Econometrics and Spatial Statistics** A. Getis,J. Lacambra,H. Zoller,2004-02-24

The field of spatial econometrics has come to include the methods and models that deal with estimation and testing problems encountered when attempting to implement regional economic models. Those problems are often characterized by the difficulties associated with assessing the importance of spatial dependence and spatial heterogeneity. This book includes contributions on spatial proximity, spatial patterning and in particular the spatial association (dependence) contained in local map patterns.
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