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Statistical Aggregation Analysis: Characterizing Macro Functions, with Cross Section Data (Classic Reprint)

By Thomas M Stoker

Forgotten Books, United States, 2015. Paperback. Book Condition: New. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****.Excerpt from Statistical Aggregation Analysis: Characterizing Macro Functions, With Cross Section Data This paper investigates the use of individual cross section data to describe macro functions. Necessary and sufficient conditions (denoted as) are found for OLS slope coefficients from a cross section to consistently estimate the first derivatives of the macro function. As embodies both sets of aggregation assumptions known; linear aggregation and sufficient statistics, and thus represents generalized aggregation conditions. A methodology is given for estimating second order derivatives of the macro function from cross section data for distributions of the exponential family, which extends to higher order derivatives. Finally, a general test of linear aggregation schemes is described. About the Publisher Forgotten Books publishes hundreds of thousands of rare and classic books. Find more at This book is a reproduction of an important historical work. Forgotten Books uses state-of-the-art technology to digitally reconstruct the work, preserving the original format whilst repairing imperfections present in the aged copy. In rare cases, an imperfection in the original, such as a blemish or missing page, may be replicated...



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