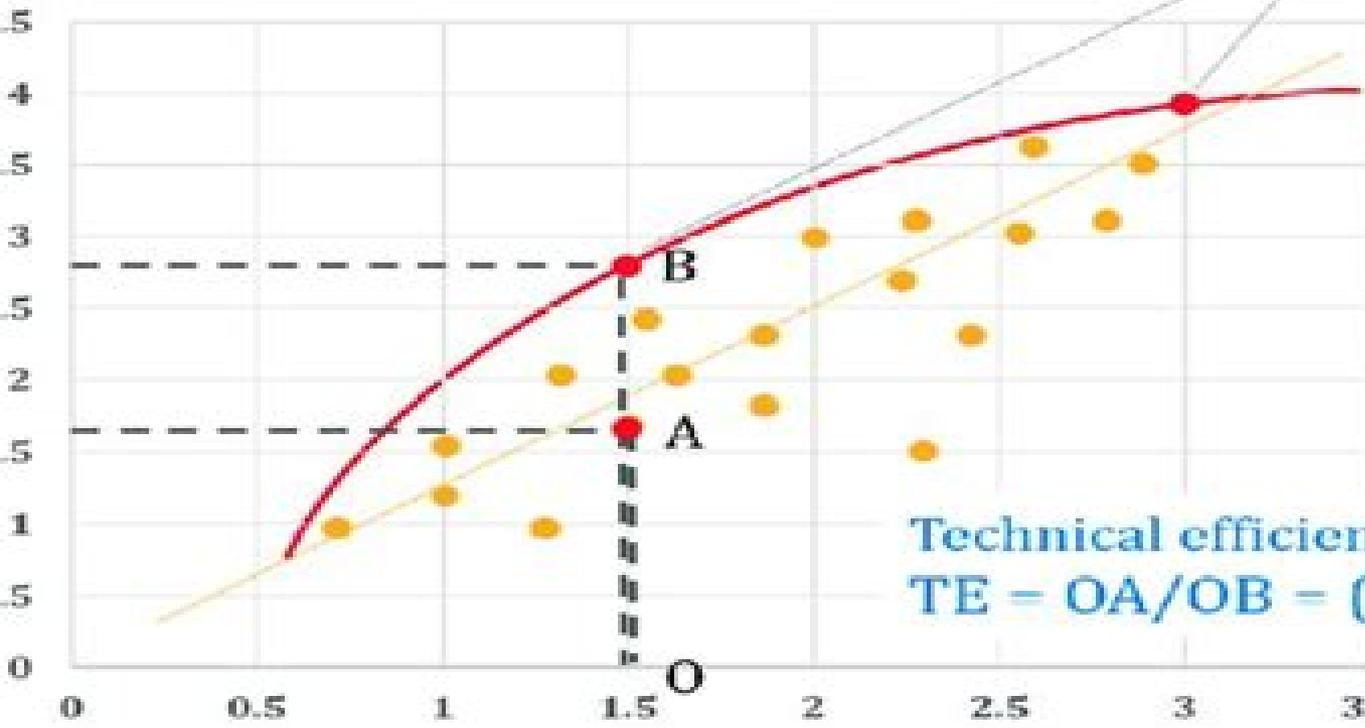


Method1. SFA (stochastic frontier analysis)

$$\text{Efficiency} = \frac{Y}{X}$$

$$\frac{Y}{X} = \frac{(y_1 \times j_1) + (y_2 \times j_2) + \dots + (y_j \times j_j) + \epsilon}{(x_1 \times i_1) + (x_2 \times i_2) + \dots + (x_i \times i_i) + \epsilon}$$

out



Frontier = 100%

Frontier line

Technical efficiency means that the score output from a given

Technical efficiency

$$TE = OA/OB = (1.7/2.9) \times 100 = 58\%$$

input

Stochastic Frontier Analysis

**Pedro Macedo, Victor Moutinho, Mara
Madaleno**

Stochastic Frontier Analysis:

Stochastic Frontier Analysis Subal C. Kumbhakar, C. A. Knox Lovell, 2003-03-10 This book develops econometric techniques for the estimation of production cost and profit frontiers and for the estimation of the technical and economic efficiency with which producers approach these frontiers 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* Hb ISBN 2000 0 521 48184 8 [Stochastic Frontier Analysis](#) Subal Kumbhakar, 2000 **A Practitioner's Guide to Stochastic Frontier Analysis Using Stata** Subal C. Kumbhakar, Hung-jen Wang (#d), Alan P. Horncastle, 2015-02-02 This book provides practitioners with a step by step guide on how to conduct efficiency analysis using the stochastic frontier approach [Stochastic Frontier Analysis](#) Niels Körner, 2010

Two-Tier Stochastic Frontier Analysis for the Social Sciences Alecos Papadopoulos, Christopher F. Parmeter, 2025-05-14 This textbook provides an up to date treatment of the two tier stochastic frontier model and its applications across the social sciences It is a cohesive treatise on both the classical methods of estimation and inference and various machinations of the two tier stochastic frontier model as well as more recently developed tools that can shed new insight into why these opposing latent forces which affect economic sociopolitical and even psychological outcomes exist and to what extent The text is intended to be a self contained reference for practitioners to rely on when using these methods in their research regardless of field It includes sixteen empirical applications on diverse topics labor market housing market consumer goods production economics sociology international relations psychology public education healthcare management environmental policy The book is accompanied by a dedicated website where 2TSF software code in the R and gretl open source platforms is provided [Stochastic Frontier Analysis](#) Philip Stevens, 2003 **Stochastic Frontier Analysis by Means of Maximum Likelihood and the Method of Moments** Andreas Behr, Sebastian Tente, 2008 **Stochastic Frontier Analysis Using Stata** Federico Belotti, Silvio Daidone, Giuseppe Ilardi, Vincenzo Atella, 2014 This paper describes `sfcross` and `sfpanel` two new Stata commands for the estimation of cross sectional and panel data stochastic frontier models `sfcross` extends the official frontier capabilities by including additional models Greene 2003 Wang 2002 and command functionality such as the possibility to manage complex survey data characteristics Similarly `sfpanel` allows to estimate a much wider range of time varying inefficiency models compared to the official `xtfrontier` command including among the others the Cornwell et al 1990 and Lee and Schmidt 1993 models the flexible model of Kumbhakar 1990 the inefficiency effects model of Battese and Coelli 1995 and the true fixed and random effects models developed by Greene 2005a A brief overview of the stochastic frontier literature and a description of the two commands and their options are given and illustrations using simulated and real data are provided **Stochastic frontier analysis** S. C. Kumbhakar, 2003

[Quantile Methods for Stochastic Frontier Analysis](#) ALECOS; PARMETER PAPADOPOULOS (CHRISTOPHER

F.), Christopher F. Parmeter, 2022 *Quantile Methods for Stochastic Frontier Analysis* seeks to merge two seemingly disparate econometric fields: quantile estimation and stochastic frontier analysis (SFA). Why might these two fields be viewed as disparate? Quantiles exist on a continuum of the distribution; the frontier is a fixed object of it. As will be seen, these two approaches can, when used properly, be merged to provide a unified approach to studying a stochastic boundary. Sections 1 to 5 present the current state of affairs. Section 1 details the very close link between the regression function and the conditional quantile function in order to show that the quantile relation is not some disconnected statistical aspect that lives independently of our regression specification. This section also shows what the quantile approach and the Q estimator actually do and we contrast this with what SFA models want to do using also a simulated example. Section 2 presents the main characteristics and properties of the linear Q estimator when the error term is independent of the regressors as a necessary preparation to move to Section 3 where the authors show how some of these properties are fundamentally incompatible with the goals and purposes of SFA. Section 4 discusses recent advances that properly construct the deterministic frontier. Section 5 moves away from quantile regression and presents likelihood-based approaches that use density functions that include as one of their parameters the probability of the zero quantile of their distributions. Sections 6 to 9 present a new estimator but also metrics and insights that allow to fruitfully use the quantile approach in SFA. Section 6 shows how one can use the Q estimator together with additional assumptions in order to provide conceptually valid and useful estimation and inference results in SFMs. Section 7 presents quantile-dependent measures of efficiency both at the sample level and at the individual level but also how the conditional quantiles of the distribution of inefficiency can be used to offer a picture of how individual efficiency scores are distributed around a chosen quantile of the efficiency distribution. Section 8 proves a fundamental result that positive and high values of the composite error term of production SFA models are expected to co-exist with low inefficiency in a concrete probabilistic sense. Section 9 examines the case of dependence between the error term and the regressors or other covariates. Section 10 provides an empirical illustration that showcases the approach of the four previous Sections and functions as a guide for detailed applied studies. Section 11 includes a list of the various open issues as well as ideas and directions for future research while Section 12 offers a short summary and conclusions.

An Introduction to Efficiency and Productivity Analysis Timothy J. Coelli, Dodla Sai Prasada Rao, Christopher J. O'Donnell, George Edward Battese, 2005-07-22. Softcover version of the second edition. Hardcover incorporates a new author Dr Chris O'Donnell who brings considerable expertise to the project in the area of performance measurement. Numerous topics are being added and more applications using real data as well as exercises at the end of the chapters. Data sets, computer codes, and software will be available for download from the web to accompany the volume. [The Comparison of Stochastic Frontier Analysis with Panel Data Models](#) Miao Zhang, 2012. From the idea of efficiency raised by Koopmans in 1951 and the panel data first introduced into the efficiency analysis by Pitt and Lee 1981 and Schmidt and Sickles 1984, the

techniques of stochastic frontier analysis are fast developed and the applications of stochastic frontier are widely used in different areas such as education industry and hospital But most researchers focus on only one aspect either the development of new models or empirical applications This thesis attempts to fill the gap to get a general idea of the properties of different panel data stochastic frontier models on both statistical aspects and economic aspects by the comparison of different models applied to different production applications The thesis is also attempt to shed light on whether particular panel data stochastic frontier models are better suited to different data sets The models selected capture the simplest situation with no heterogeneity or heteroscedasticity and complicated ones with exogenous variables included in the models Not only the classical models such as the Pitt and Lee 1981 and Battese and Coelli 1992 1995 but also the new developed models such as the latent class model and fixed management model are detected in the thesis On the economic aspect the data selected captures both microeconomic and macroeconomic with the application to the World GDP and the Italian manufacturing industry The results show that the panel data stochastic frontier models perform better on the microeconomic level than on the macroeconomic level the classical models perform better than the new developed ones some panel data stochastic frontier models make ideal assumptions but the requirements to the dataset are hard to achieve that the influence from the exogenous variables is quite strong

Advanced Mathematical Methods for Economic Efficiency Analysis Pedro Macedo,Victor Moutinho,Mara Madaleno,2023-06-21 Economic efficiency analysis has received considerable worldwide attention in the last few decades with Stochastic Frontier Analysis SFA and Data Envelopment Analysis DEA establishing themselves as the two dominant approaches in the literature This book by combining cutting edge theoretical research on DEA and SFA with attractive real world applications offers a valuable asset for professors students researchers and professionals working in all branches of economic efficiency analysis as well as those concerned with the corresponding economic policies The book is divided into three parts the first of which is devoted to basic concepts making the content self contained The second is devoted to DEA and the third to SFA The topics covered in Part 2 range from stochastic DEA to multidirectional dynamic inefficiency analysis including directional distance functions the elimination and choice translating algorithm benefit of the doubt composite indicators and internal benchmarking for efficiency evaluations Part 3 also includes exciting and cutting edge theoretical research on e g robustness nonparametric stochastic frontier models hierarchical panel data models and estimation methods like corrected ordinary least squares and maximum entropy

Technological Progress and Productivity Analysis in Agriculture Binlei Gong,Shurui Zhang,Shuo Wang,Lingran Yuan,Qizheng Zhang,2026-01-01 This book systematically reviews the theoretical origins methodological applications and empirical studies of agricultural technological progress and productivity research since 1949 What is agricultural technological progress and productivity and how is it measured How has the contribution of agricultural technological progress in China changed since the founding of New China What are the causes of agricultural technological progress in China What are the problems of existing research

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Efficiency Analysis with Stochastic Frontier Models Using Popular Statistical Softwares Bao Hoang Nguyen,Robin C. Sickles,Valentin Zelenyuk,2021

The Components of Output Growth Yasmina Reem Limam,2003

Stochastic Frontier Analysis Under Regression Discontinuity Design □□□,2019

Stochastic Frontier Analysis for Healthcare, with Illustrations in R Robin C. Sickles,Zhichao Wang,Valentin Zelenyuk,2022

Measurement of Technical Efficiency in Stochastic Frontier Analysis with Limited and Qualitative Dependent Variables Shih-Tang Hwu,2017 As vividly demonstrated in Maddala 1983 limited and qualitative dependent variables are often encountered in modern econometric analysis However analytical methods for evaluating technical efficiency of stochastic frontier analysis can only be applied to continuous dependent variable This paper provides closed form formulae for evaluating the technical efficiency of stochastic frontier analysis with limited and qualitative dependent variables Monte Carlo experiments reveal that the finite sample performances of our formulae are promising

Stochastic Frontier Analysis in Higher Education: A Systematic Review Sabine Gralka,2018

The Enigmatic Realm of **Stochastic Frontier Analysis**: Unleashing the Language is Inner Magic

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