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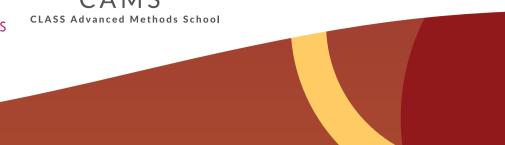




CityU

Department of Public and International Affairs

香港城市大學 City University of Hong Kong



SPATIAL-ECONOMETRIC ANALYSIS OF INTERDEPENDENCE

Speaker

Professor Robert J Franzese

Professor

University of Michigan, USA



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College of Liberal Arts and Social Sciences

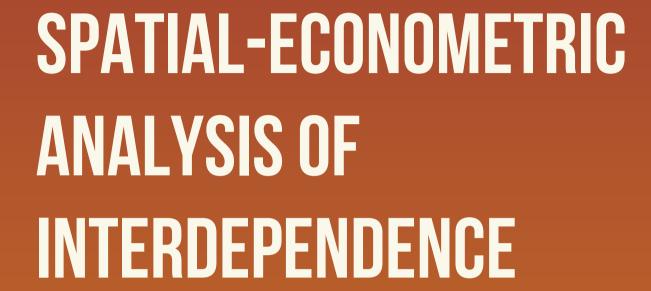
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Abstract

Spatial (i.e., geospatial or otherwise cross-unit) association and interdependence are ubiquitous throughout the social sciences. Where cross-unit association arises from interdependence (contagion), standard statistical methods assuming independent observations are inappropriate, and design-based methods of nonparametric causal-inference are (at best) inadequate. This workshop covers methods of distinguishing spatial-association from spatial-interdependence and for proper estimation and interpretation of interdependent processes, emphasizing spatial and spatiotemporal autoregressive models: testing for & measuring spatial correlation; spatial- & spatiotemporal-autoregressive model estimation (instrumental-variables, maximum-likelihood, and Bayesian estimators); distinguishing & estimating multiple sources spatial correlation (spatial-lag X, y, and e) and behavioral bases of spatial interdependence (multiple spatial-autoregressive lags); and calculating and presenting the spatiotemporal effects that such spatial-interdependence/contagion processes-cum-models properly entail (spatial & spatiotemporal multipliers and dynamics); plus, time permitting: spatial interdependence in qualitative dependent-variables and network-behavior "coevolution".

Speaker Bio

Rob Franzese (Ph.D. Government 1996, A.M. Economics 1995, Harvard University) is Professor & Associate Chair of Political Science at the University of Michigan; Director of the ICPSR Summer Program in Quantitative Methods; and Fellow and 15th (former) President of The Society for Political Methodology. His research focuses on spatial-econometric models of interdependence, particularly the specification, estimation, and interpretation of empirical models of interdependence (contagion, spillovers). His work includes 8 books and edited volumes, 41 articles and chapters, and 12 other publications across three disciplines (political science, economics, statistics), in five languages (English, and in translation: Chinese, German, Italian, Japanese).