

1-DAY WORKSHOP ON

Introduction to Bootstrap Methods with Applications to Measuring Reliability of DEA and SFA Estimates

4th November 2011

CENTRE FOR EFFICIENCY AND PRODUCTIVITY ANALYSIS
SCHOOL OF ECONOMICS, THE UNIVERSITY OF QUEENSLAND

About The Presenters



Leopold Simar

is an Emeritus Professor of Institute of Statistics of Université Catholique de Louvain (Belgium), which he had led into one of the strongest departments of statistics in the world, for about 12 year since its origin. Professor Simar is an author of about 100 articles in statistics and productivity and efficiency analysis in top refereed journals, including Annals of Statistics, JASA, and 10 articles in Journal of Econometrics, etc. He is renowned for introducing and developing bootstrap in efficiency and productivity analysis and for many years served as an Associate Editor of Journal of Productivity Analysis. His CV can be downloaded from

<http://www.stat.ucl.ac.be/ISpersonnel/simar/>



Valentin Zelenyuk

is an Associate Professor of Econometrics at the School of Economics at UQ and an author of many articles on productivity and efficiency analysis in top refereed journals, including Journal of Econometrics, Journal of Applied Econometrics, Econometric Reviews, Oxford Bulletin of Economics and Statistics, European Journal of Operational Research, Journal of Productivity Analysis, etc. His CV can be downloaded from

<http://www.uq.edu.au/economics/documents/cv/cvValentinZelenyuk.pdf>

About the Workshop

This is a one-day intensive course on methods of statistical bootstrap with applications to measuring reliability of estimation results from Data Envelopment Analysis (DEA) and Stochastic Frontier Analysis methods. Among other things, participants will learn how bootstrap can be used to estimate bias, standards errors, confidence intervals and learn about various statistical tests for DEA estimates of efficiency scores as well as improve statistical inference in SFA context. They will also obtain hands-on experience implementing some of the methods using Matlab during tutorial lab sessions.

Course Outline

Course instruction will take the form of lectures and tutorial lab sessions according to the schedule below

9:00-9:20	Registration
9:20-9:30	Welcome address
9:30-11:00	Lecture 1. Introduction to Statistical Bootstrap Methods
11:00-11:30	Coffee break
11:30-13:00	Lab session 1: Introduction to Bootstrap in Matlab
13:00-14:00	Lunch time
14:00-15:30	Lecture 2. Application of Bootstrap for Efficiency and Productivity Analysis
15:30-16:00	Coffee break
16:00-17:30	Lab session 2: Bootstrap for Efficiency and Productivity Analysis in Matlab

Who Should Attend?

The course is aimed at graduate students, researchers, economists, statisticians and consultants from private and public sector organizations, regulatory authorities, regulated firms, infrastructure industries (e.g., electricity, gas, railways), service industries (e.g., education, health), and industries with branch structures (e.g., banks, credit unions, franchises, retail chains). Participants are expected to have an understanding of microeconomics and econometrics similar to that of an economics graduate of an Australian university.

Registration

	(prior to 21/10/11)	Ordinary
Earlybird		
Non students:	\$390	\$450
Full-time students:	\$190	\$250

Registration fees are in Australian dollars and include GST. Participants will receive sets of notes and relevant readings. Registration includes course tuition, notes and morning/afternoon tea. Lunch is not included. Please complete the registration form attached below. Session numbers are strictly limited so please register early to avoid disappointment.

For further information, contact Valentin Zelenyuk v.zelenyuk@economics.uq.edu.au

**1-day Workshop on
Introduction to Bootstrap Methods with Applications to Measuring
Reliability of DEA and SFA Estimates**

4th November 2011

REGISTRATION FORM

**Please make sure all contact details are clearly written to ensure you receive all necessary
correspondence.**

Participant's Details

Title: _____ First name: _____ Last name: _____

Position: _____

Section/Unit: _____

Organisation: _____

Mailing address: _____

Email address: _____

Contact phone: work: _____ mobile: _____

Payment Details

Registration fee for the 1-day workshop is:

Non Student AUS \$450 incl GST. (Early bird prior to 21st October 2011: \$390)

Fulltime Student AUS \$250 incl GST. (Early bird prior to 21st October 2011: \$190)

Please note, to confirm your registration, payment must be made prior to course commencement.

Payment may be made by:

Credit Card

Please charge \$_____ to my Bankcard MasterCard Visa

Card Account Number

Expiry Date: _____ / _____

Name of Card Holder: _____

Cardholder's Signature: _____

Cheque or money order, crossed 'not negotiable' and payable to the
School of Economics, The University of Queensland

Please return the completed registration form by
fax (07) 3365 7299, email r.tolley@uq.edu.au or post to
Rachel Tolley, School of Economics, Level 6, Room 624, Colin Clark Building (39)
The University of Queensland, St Lucia QLD 4072.