

CHAPTER 8

$e_{it} = \beta_0 + \beta_1 d_{it} + \beta_2 d_{it}^2 + \beta_3 d_{it}^3 + \beta_4 d_{it}^4 + \beta_5 d_{it}^5 + \beta_6 d_{it}^6 + \beta_7 d_{it}^7 + \beta_8 d_{it}^8 + \beta_9 d_{it}^9 + \beta_{10} d_{it}^{10} + \beta_{11} d_{it}^{11} + \beta_{12} d_{it}^{12} + \beta_{13} d_{it}^{13} + \beta_{14} d_{it}^{14} + \beta_{15} d_{it}^{15} + \beta_{16} d_{it}^{16} + \beta_{17} d_{it}^{17} + \beta_{18} d_{it}^{18} + \beta_{19} d_{it}^{19} + \beta_{20} d_{it}^{20} + \beta_{21} d_{it}^{21} + \beta_{22} d_{it}^{22} + \beta_{23} d_{it}^{23} + \beta_{24} d_{it}^{24} + \beta_{25} d_{it}^{25} + \beta_{26} d_{it}^{26} + \beta_{27} d_{it}^{27} + \beta_{28} d_{it}^{28} + \beta_{29} d_{it}^{29} + \beta_{30} d_{it}^{30} + \beta_{31} d_{it}^{31} + \beta_{32} d_{it}^{32} + \beta_{33} d_{it}^{33} + \beta_{34} d_{it}^{34} + \beta_{35} d_{it}^{35} + \beta_{36} d_{it}^{36} + \beta_{37} d_{it}^{37} + \beta_{38} d_{it}^{38} + \beta_{39} d_{it}^{39} + \beta_{40} d_{it}^{40} + \beta_{41} d_{it}^{41} + \beta_{42} d_{it}^{42} + \beta_{43} d_{it}^{43} + \beta_{44} d_{it}^{44} + \beta_{45} d_{it}^{45} + \beta_{46} d_{it}^{46} + \beta_{47} d_{it}^{47} + \beta_{48} d_{it}^{48} + \beta_{49} d_{it}^{49} + \beta_{50} d_{it}^{50} + \beta_{51} d_{it}^{51} + \beta_{52} d_{it}^{52} + \beta_{53} d_{it}^{53} + \beta_{54} d_{it}^{54} + \beta_{55} d_{it}^{55} + \beta_{56} d_{it}^{56} + \beta_{57} d_{it}^{57} + \beta_{58} d_{it}^{58} + \beta_{59} d_{it}^{59} + \beta_{60} d_{it}^{60} + \beta_{61} d_{it}^{61} + \beta_{62} d_{it}^{62} + \beta_{63} d_{it}^{63} + \beta_{64} d_{it}^{64} + \beta_{65} d_{it}^{65} + \beta_{66} d_{it}^{66} + \beta_{67} d_{it}^{67} + \beta_{68} d_{it}^{68} + \beta_{69} d_{it}^{69} + \beta_{70} d_{it}^{70} + \beta_{71} d_{it}^{71} + \beta_{72} d_{it}^{72} + \beta_{73} d_{it}^{73} + \beta_{74} d_{it}^{74} + \beta_{75} d_{it}^{75} + \beta_{76} d_{it}^{76} + \beta_{77} d_{it}^{77} + \beta_{78} d_{it}^{78} + \beta_{79} d_{it}^{79} + \beta_{80} d_{it}^{80} + \beta_{81} d_{it}^{81} + \beta_{82} d_{it}^{82} + \beta_{83} d_{it}^{83} + \beta_{84} d_{it}^{84} + \beta_{85} d_{it}^{85} + \beta_{86} d_{it}^{86} + \beta_{87} d_{it}^{87} + \beta_{88} d_{it}^{88} + \beta_{89} d_{it}^{89} + \beta_{90} d_{it}^{90} + \beta_{91} d_{it}^{91} + \beta_{92} d_{it}^{92} + \beta_{93} d_{it}^{93} + \beta_{94} d_{it}^{94} + \beta_{95} d_{it}^{95} + \beta_{96} d_{it}^{96} + \beta_{97} d_{it}^{97} + \beta_{98} d_{it}^{98} + \beta_{99} d_{it}^{99} + \beta_{100} d_{it}^{100}$

$\beta_{ij} = \beta_i + \beta_j$, $\beta_i = \beta_j$, $\beta_i = \beta_j + \beta_k$, $\beta_i = \beta_j + \beta_k + \beta_l$, $\beta_i = \beta_j + \beta_k + \beta_l + \beta_m$

3 OUTCOMES ON NETWORKS

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0.4052' 79' %84/82) % 668E'999'0&4(+)' 24' 24' 0.405 , 668E'(2'24' , " , /'fi'fi' , "fi' / , "fi' "fi'

Let $\alpha < 1$, $\sum_{i=1}^N w_i = 0$, $W_{ij} = (N-1)^{-1}$ if $i = j$ and $W_{ij} = 0$, $(\mathbb{R}^N, \mathcal{F})$ is not point-identified.

Proposition 1 *If $\alpha < 1$, $\sum_{i=1}^N w_i = 0$, $W_{ij} = (N-1)^{-1}$ if $i = j$ and $W_{ij} = 0$, $(\mathbb{R}^N, \mathcal{F})$ is not point-identified.*

Let $\alpha < 1$, $\sum_{i=1}^N w_i = 0$, $W_{ij} = (N-1)^{-1}$ if $i = j$ and $W_{ij} = 0$, $(\mathbb{R}^N, \mathcal{F})$ is not point-identified.

$$y_i = \alpha + \mathbb{E}(y_j | w) + x_i + \mathbb{E}(x_j | w) + \epsilon_i, \quad \mathbb{E}(\epsilon_i) = 0$$

j

Proposition 3 If $\alpha < 1$, $W_{ij} = (N - 1)^{-1}$ if $i = j$, $W_{ii} = 0$, and $\nabla(\mathbf{x}) = 2\mathbf{I}$ then

$$\frac{C(y_i, y_j \mid \mathbf{x})}{\nabla(y_i \mid \mathbf{x})} > \frac{4 - 3N}{4N^2 - 11N + 8}.$$

[The following text is extremely faint and largely illegible due to low contrast and image quality. It appears to be a dense block of text, possibly a proof or a detailed discussion related to the proposition. It contains several mathematical symbols and references, such as (2015), (2009), (2008), and (2003).]

$$y_{i|N_l-1} = W_{i|N_l-1} y_{i|N_l-1} + l y_{i|N_l-1} + y_{i|N_l-1},$$

[This section contains a mathematical derivation or proof. It starts with the equation above and continues with text and mathematical expressions. It includes a reference to (A) and a summation formula: $\sum_{j=i}^{N_l-1} j/(N_l-1)$.]

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Proposition 4 (B β (2015) and (2) β (2015), 2009) *If $\beta + \gamma = 0$ and $\mathbf{I}, \mathbf{W}, \mathbf{W}^2$ are linearly independent, (β, γ, δ) is point-identified.*

$$\mathbf{I} \mathbf{W}_{ij} = (N - 1)^{-1}, \quad i = j \text{ and } \mathbf{W}_{ii} = 0, \quad \mathbf{W}^2 = (N - 1)^{-1} \mathbf{I} +$$



Fig. 1. Det. de C. e. N.

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(y, x) , N , $O(N^2)$, $TN > N^2$, E , M , A , H , S , C , LA , O , CAD , PL , E , M , C , P , MCP , IT , (y, x) .

$$\Delta \ln y_{it} = \alpha + \beta \Delta \ln y_{it-1} + \epsilon_{it} \quad (1)$$
 where $\Delta \ln y_{it}$ is the first difference of the natural logarithm of the variable y_{it} at time t for country i . The error term ϵ_{it} is assumed to be independent and identically distributed with mean zero and constant variance. The parameters α and β are to be estimated.

To test for the presence of a unit root, the following regression is estimated:

$$\Delta \ln y_{it} = \alpha + \beta \Delta \ln y_{it-1} + \gamma \ln y_{it-1} + \epsilon_{it} \quad (2)$$

where γ is the parameter to be estimated. The null hypothesis of a unit root is $\gamma = 0$. The test statistic is τ_γ . The critical values are given in Table 24.

To test for the presence of a cointegration relationship, the following regression is estimated:

$$\Delta \ln y_{it} = \alpha + \beta \Delta \ln y_{it-1} + \gamma \ln y_{it-1} + \delta \ln y_{it-2} + \epsilon_{it} \quad (3)$$

where δ is the parameter to be estimated. The null hypothesis of no cointegration is $\delta = 0$ (see McAleer et al., 2013). The test statistic is τ_δ . The critical values are given in Table 24.

The long-run equilibrium relationship is estimated by the following regression:

$$\ln y_{it} = \alpha + \beta \ln y_{it-1} + \gamma \ln y_{it-2} + \epsilon_{it} \quad (4)$$

where γ is the parameter to be estimated. The null hypothesis of no long-run equilibrium relationship is $\gamma = 0$. The test statistic is τ_γ . The critical values are given in Table 24.

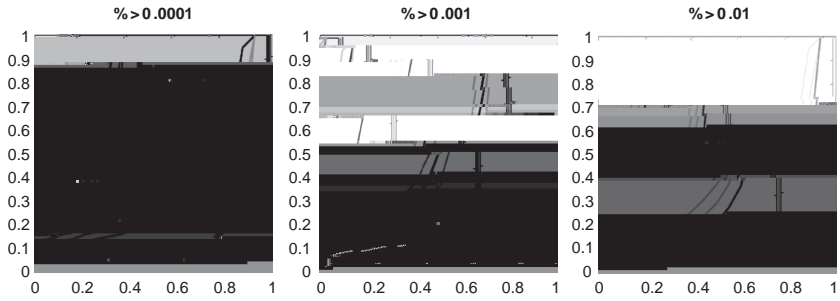


Figure 3. Dead C. Note: $\alpha = 0.0001, 0.001, 0.01$. $(I - W)^{-1}(I + W)$ 100×100 ($N = 100$), $W_{ii+1} = W_{100,1} = 1$ $i = 1, \dots, 100$ $W_{ij} = 0, 2\alpha$.

approximate W^k

$\mathcal{L}(W) = \frac{1}{T} \sum_t \|y_t - Wx_t\|_2^2 + \sum_{i,j} p_T(W_{ij})$

$$\mathcal{L}(W) = \frac{1}{T} \sum_t \|y_t - Wx_t\|_2^2 + \sum_{i,j} p_T(W_{ij}), \tag{6}$$

where $\| \cdot \|_2$ is the L2 norm, E is the expected value, L_1 is the L1 norm, S is the soft-thresholding operator, L_2 is the L2 norm, p_T is the penalty function (see e.g., [13]), A is the matrix of the data, N is the number of data points, and T is the number of time steps.

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3.2 Nonlinearities and Multiple Equilibria

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$$d_i = \sum_{j=1}^N a_{ij} \quad e_i = e_i \quad y(\mathbf{x}), \mathbf{x} \in \{0, 1\}^N$$

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$$d_{i,j} = \beta_1 b_{i,j} + \epsilon_{i,j}$$

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 $e, .) De, a, e, i, t, b, a, i, e, d, a, e, e, t, e,$
 $e, d, t, a, e, a, t, e, i, t, b, a, e, i, t, b,$
 $d, e, b, a, e, i, t, e, a, i, t, b, a, (G_1)_l^K$

$$\begin{aligned}
 & \sum_{i \in N} N_i(g) d_i = \sum_{i \in N} \sum_{j \in N} d_{ij} = \sum_{i \in N} \sum_{j \in N} W_{ij} \\
 & \sum_{i \in N} N_i(g) d_i = \sum_{i \in N} \sum_{j \in N} d_{ij} = \sum_{i \in N} \sum_{j \in N} W_{ij} \\
 & \sum_{i \in N} N_i(g) d_i = \sum_{i \in N} \sum_{j \in N} d_{ij} = \sum_{i \in N} \sum_{j \in N} W_{ij}
 \end{aligned}$$

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$$\begin{aligned}
 & \frac{\partial}{\partial \beta} \ln L(\beta) = \sum_{i=1}^n \sum_{t=1}^T \left[\frac{y_{it}}{\beta} - \frac{1}{\beta} \right] \\
 & \frac{\partial}{\partial \beta} \ln L(\beta) = \sum_{i=1}^n \sum_{t=1}^T \left[\frac{y_{it}}{\beta} - \frac{1}{\beta} \right] \\
 & \frac{\partial}{\partial \beta} \ln L(\beta) = \sum_{i=1}^n \sum_{t=1}^T \left[\frac{y_{it}}{\beta} - \frac{1}{\beta} \right] \\
 & \frac{\partial}{\partial \beta} \ln L(\beta) = \sum_{i=1}^n \sum_{t=1}^T \left[\frac{y_{it}}{\beta} - \frac{1}{\beta} \right]
 \end{aligned}$$

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$$V(x) = \frac{1}{N} \sum_{i=1}^N (x_i - \bar{x})^2 = \frac{1}{N} x' (I - \frac{1}{N} \mathbf{1}\mathbf{1}') x = \frac{1}{N} x' B x$$

$$Cov(y, x) = \frac{1}{N} \sum_{i=1}^N (y_i - \bar{y})(x_i - \bar{x}) = \frac{1}{N} y' (I - \frac{1}{N} \mathbf{1}\mathbf{1}') x = \frac{1}{N} y' B x$$

A PROOFS

A.1 Proof of Proposition 2

$$V(y|x) = \frac{1}{N} \sum_{i=1}^N (y_i - x_i)^2 = \frac{1}{N} (y - x)' (I - W)^{-2} (y - x)$$

$$(I - W)^{-1} = I + W + W^2 + \dots$$

$$(W^k)_{ii} = a_{k-1} \quad (W^k)_{ij} = a_k, \quad i \neq j$$

$$a_0 = 0, \quad a_{-1} = 1 \quad \text{and} \quad a_k = (a_{k-2} + a_{k-1}(N-2))/(N-1)$$

$$E S = \sum_{k=1}^{\infty} \dots$$

$$\sigma^2 \text{Var}(\mathbf{y} | \mathbf{x}) = \sigma^2 (\mathbf{I} + S)^2$$

O e e d, e ,t d i e e p(b; -, N) - e d
 i ,

$$- > \frac{-(N - 2)}{(N - 2)^2 +}$$

em $t = 1$ temos $d_1 = 1$.

$$C(y_{i,1}, y_{j,1}, x_1) = \frac{8 + 8 + 2^2}{4 + 7 + 2^2 - 3}$$

Logo, $C(y_{i,1}, y_{j,1}, x_1) < 0 < 1 < C(y_{i,2}, y_{j,2}, x_1) >$
 $(1) = 1.5$.

Em seguida, vamos determinar a função $q(b; t) = 0$ em $t = 1$.
 $q(b; 1) = -t^3 + 2(t-1)^2 + (7-t-8) + 4(-2) = -1 + 2(-1)^2 + (-1-8) - 8 = -1 + 2 - 9 - 8 = -16$
 Portanto, $I = \frac{1}{16}$ (ver [1], 1987, p. 225 e [2], p. 229).
 Temos também que $f(x) = a_0 + a_1x + a_2x^2 + \dots + a_kx^k$.
 Logo, $f(x) = 0$ em $x = 0$ e $g(x) = a_0 + a_2x^2 + \dots + a_kx^k$.

$$\text{(iii)} \quad \tau_{ee} = \tau_{ij} \quad (g = ij)$$

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