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Semiparametric stochastic frontier models: a generalized additive model approach

Giancarlo Ferrara, Francesco Vidoli

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Highlights

- semiparametric SFA based on pseudo-likelihood with monotonicity/concavity constraints
- generalized additive models for location, scale and shape
- it permits to model the influence of contextual/environmental factors
- Monte Carlo simulations and European agricultural data application

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