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Endogeneity in panel data stochastic frontier model with determinants of persistent and transient inefficiency

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Highlights

- We consider a fixed effect version of the four-component stochastic frontier (H4CSF) model.
- We allow determinants of both persistent and transient inefficiency.
- We allow both firm-effects and persistent inefficiency to be correlated with the regressors.
- A two-step procedure is proposed to estimate parameters of the model.
- We discuss how to predict the persistent and transient technical efficiency.

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