



Avviso di Seminario

Giovedì 5 Novembre 2009 alle ore 16.00
presso l' Aula Consiglio
del Dipartimento di Fisica e Tecnologie Relative
Viale delle Scienze, Edificio 18, Palermo

il

Prof. José Tadeu Lunardi

del Departamento de Matemática e Estatística
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terrà un seminario dal titolo:

***Empirical investigations of single firm growth
distributions in aggregates***

Abstract

The empirical literature about the growth of business firms typically deals with aggregates containing a large number of firms with a small number of time records of growth for each single firm. In such aggregates it is usually difficult to scrutinize models based on the statistical properties of single firms. The way the mainstream literature circumvent this problem is to assume that all the firms in the aggregate are described by the same stochastic process. In this seminar we suggest an approach to test hypothesis concerning the shape of the single firm growth distributions, assumed to be common to all the firms in the aggregate, which, otherwise, could have idiosyncratic parameters. We suggest that such an approach could be useful especially in the typical situation in which the length of the time series of growth is small..

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