Spatial econometrics in practice: A review of software options.

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Spatial econometrics in practice: A review of software options â<sup>-</sup>†

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## **Abstract**

The implementation of spatial econometric methods in empirical work in regional science and urban economics has suffered from the lack of easy to use software. In this paper, we review the features of a few software options that have been documented in the research literature. We also discuss in some detail the practical issues encountered when spatial econometric techniques are implemented with existing commercial econometric software. We focus on operational problems related to manipulating the spatial weights matrix, to the computation of diagnostics for spatial effects and to the maximum likelihood estimation of spatial process models.



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