

Contents

Chapter 1 Introduction.....	1
1.1 Background and motivation.....	1
1.2 Research contribution	6
1.2.1 Rationalising non-linear agricultural programming models with a capacity constraint	6
1.2.2 Consistency of estimating constrained optimisation models.....	9
1.2.3 Statistical inference for econometric mathematical programming models	11
1.3 Conclusion and outlook	14
1.4 References.....	15
Chapter 2 Rationalising non-linear agricultural programming models with a capacity constraint	20
2.1 Introduction.....	21
2.2 A capacity constrained agricultural programming model.....	22
2.3 Calibration and simulation in comparison with PMP	27
2.4 A capacity constrained model with explicit returns to scale	31
2.5 Conclusion and outlook	32
2.6 References.....	34
2.7 Appendix: complete steps of deriving marginal effect of gm on x	35
Chapter 3 Consistency of estimating constrained optimisation models	40
3.1 Introduction.....	40
3.2 Model description	43
3.3 Model estimation and Monte Carlo assessment.....	46
3.3.1 Measurement error.....	46

3.3.2	Optimisation error	50
3.4	Discussion of results	52
3.5	Conclusion and outlook	59
3.6	References.....	60
Chapter 4 Statistical inference for econometric mathematical		
	programming models.....	63
4.1	Introduction.....	64
4.2	Bootstrap.....	65
4.2.1	Concept	65
4.2.2	Resampling approach.....	66
4.2.3	Bootstrapped confidence intervals.....	68
4.3	EMP Model.....	73
4.3.1	EMP model with optimisation errors	75
4.3.2	EMP model with measurement errors.....	76
4.4	Bootstrapping confidence intervals and evaluation	78
4.4.1	Constructing bootstrapped confidence intervals.....	78
4.4.2	Evaluating the bootstrapped confidence intervals	83
4.5	Results.....	84
4.6	Conclusion and outlook	88
4.7	References.....	91