

Contents

Part I Introduction

- 1 Advanced Methods for Modeling Markets (AMMM)** 3
 Peter S. H. Leeflang, Jaap E. Wieringa, Tammo H. A. Bijmolt,
 and Koen H. Pauwels

Part II Specification

- 2 Advanced Individual Demand Models** 31
 Dennis Fok
- 3 Traditional Time-Series Models.....** 87
 Koen H. Pauwels
- 4 Modern (Multiple) Time Series Models: The Dynamic System** 115
 Koen H. Pauwels
- 5 State Space Models** 149
 Ernst C. Osinga
- 6 Spatial Models** 173
 J. Paul Elhorst
- 7 Structural Models** 203
 Paulo Albuquerque and Bart J. Bronnenberg
- 8 Mediation Analysis: Inferring Causal Processes in Marketing
 from Experiments** 235
 Rik Pieters
- 9 Modeling Competitive Responsiveness and Game Theoretic
 Models** 265
 Peter S. H. Leeflang
- 10 Diffusion and Adoption Models.....** 299
 Peter S. H. Leeflang and Jaap E. Wieringa

Part III Modeling with Latent Variables

- 11 Structural Equation Modeling** 335
Hans Baumgartner and Bert Weijters
- 12 Partial Least Squares Path Modeling** 361
Jörg Henseler
- 13 Mixture Models** 383
Jeroen K. Vermunt and Leo J. Paas
- 14 Hidden Markov Models in Marketing** 405
Oded Netzer, Peter Ebbes, and Tammo H. A. Bijmolt

Part IV Estimation Issues

- 15 Generalized Method of Moments** 453
Tom J. Wansbeck
- 16 Bayesian Analysis** 493
Elea McDonnell Feit, Fred M. Feinberg, and Peter J. Lenk
- 17 Non- and Semiparametric Regression Models** 555
Harald J. Van Heerde
- 18 Addressing Endogeneity in Marketing Models** 581
Dominik Papies, Peter Ebbes, and Harald J. Van Heerde

Part V Expected Developments

- 19 Machine Learning and Big Data** 631
Raoul V. Kübler, Jaap E. Wieringa, and Koen H. Pauwels
- 20 The Future of Marketing Modeling** 671
Koen H. Pauwels, Peter S. H. Leeﬂang, Tammo H. A. Bijmolt,
and Jaap E. Wieringa

Author Index 685

Subject Index 703

About the Authors 709

Appendix 723

Table of contents from Modeling Markets
Subject Index from Modeling Markets