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Econometric Analysis of Panel Data*John Wiley & Sons*

Written by one of the world's leading researchers and writers in the field, *Econometric Analysis of Panel Data* has become established as the leading textbook for postgraduate courses in panel data. This new edition reflects the rapid developments in the field covering the vast research that has been conducted on panel data since its initial publication. Featuring the most recent empirical examples from panel data literature, data sets are also provided as well as the programs to implement the estimation and testing procedures described in the book. These programs will be made available via an accompanying website which will also contain solutions to end of chapter exercises that will appear in the book. The text has been fully updated with new material on dynamic panel data models and recent results on non-linear panel models and in particular work on limited dependent variables panel data models.

Econometric Analysis of Cross Section and Panel Data, second edition *MIT Press*

The second edition of a comprehensive state-of-the-art graduate level text on microeconomic methods, substantially revised and updated. The second edition of this acclaimed graduate text provides a unified treatment of two methods used in contemporary econometric research, cross section and data panel methods. By focusing on assumptions that can be given behavioral content, the book maintains an appropriate level of rigor while emphasizing intuitive thinking. The analysis covers both linear and nonlinear models, including models with dynamics

and/or individual heterogeneity. In addition to general estimation frameworks (particular methods of moments and maximum likelihood), specific linear and nonlinear methods are covered in detail, including probit and logit models and their multivariate, Tobit models, models for count data, censored and missing data schemes, causal (or treatment) effects, and duration analysis. *Econometric Analysis of Cross Section and Panel Data* was the first graduate econometrics text to focus on microeconomic data structures, allowing assumptions to be separated into population and sampling assumptions. This second edition has been substantially updated and revised. Improvements include a broader class of models for missing data problems; more detailed treatment of cluster problems, an important topic for empirical researchers; expanded discussion of "generalized instrumental variables" (GIV) estimation; new coverage (based on the author's own recent research) of inverse probability weighting; a more complete framework for estimating treatment effects with panel data, and a firmly established link between econometric approaches to nonlinear panel data and the "generalized estimating equation" literature popular in statistics and other fields. New attention is given to explaining when particular econometric methods can be applied; the goal is not only to tell readers what does work, but why certain "obvious" procedures do not. The numerous included exercises, both theoretical and computer-based, allow the reader to extend methods covered in the text and discover new insights.

Econometric Analysis of Panel Data*John Wiley & Sons*

Econometric Analysis of Panel Data has become established as one of the leading textbooks for students of panel data.

A Companion to Econometric Analysis of Panel Data *John Wiley & Sons*

'Econometric Analysis of Panel Data' has become established as the leading textbook for postgraduate courses in panel data. This book is intended as a companion to the main text. The prerequisites include a good background in mathematical statistics and econometrics. The companion guide will add value to the existing textbooks on panel data by solving exercises in a logical and pedagogical manner, helping the reader understand, learn and teach panel data. These exercises are based upon those in Baltagi (2008) and are complementary to that text even though they are stand alone material and the reader can learn the basic material as they go through these exercises. The exercises in this book start by providing some background material on partitioned regressions and the Frisch-Waugh-Lovell theorem, showing the reader some applications of this material that are useful in practice. Then it goes through the basic material on fixed and random effects models in a one-way and two-way error components models, following the same outline as in Baltagi (2008). The book also provides some empirical illustrations and examples using Stata and EViews that the reader can replicate. The data sets are available on the Wiley web site (www.wileyeurope.com/college/baltagi).

Panel Data Econometrics *OUP Oxford*

This book, by one of the world's leading experts on dynamic panel data, presents

a modern review of some of the main topics in panel data econometrics. The author concentrates on linear models, and emphasizes the roles of heterogeneity and dynamics in panel data modelling. The book combines methods and applications, so will appeal to both the academic and practitioner markets. The book is divided in four parts. Part I concerns static models, and deals with the problem of unobserved heterogeneity and how the availability of panel data helps to solve it, error component models, and error in variables in panel data. Part II looks at time series models with error components. Its chapters deal with the problem of distinguishing between unobserved heterogeneity and individual dynamics in short panels, modelling strategies of time effects, moving average models, inference from covariance structures, the specification and estimation of autoregressive models with heterogeneous intercepts, and the impact of assumptions about initial conditions and heteroskedasticity on estimation. Part III examines dynamics and predeterminedness. Its two chapters consider alternative approaches to estimation from small and large T perspectives, looking at models with both strictly exogenous and lagged dependent variables allowing for autocorrelation of unknown form, models in which the errors are mean independent of current and lagged values of certain conditioning variables but not with their future values. Together Parts II and III provide a synthesis, and unified perspective, of a vast literature that has had a significant impact on recent econometric practice. Part IV reviews the main results in the theory of generalized method of moments estimation and optimal

instrumental variables.

Panel Data Econometrics with R *John Wiley & Sons*

Panel Data Econometrics with R provides a tutorial for using R in the field of panel data econometrics. Illustrated throughout with examples in econometrics, political science, agriculture and epidemiology, this book presents classic methodology and applications as well as more advanced topics and recent developments in this field including error component models, spatial panels and dynamic models. They have developed the software programming in R and host replicable material on the book's accompanying website.

Panel Data Econometrics *Academic Press*

Panel Data Econometrics: Theory introduces econometric modelling. Written by experts from diverse disciplines, the volume uses longitudinal datasets to illuminate applications for a variety of fields, such as banking, financial markets, tourism and transportation, auctions, and experimental economics. Contributors emphasize techniques and applications, and they accompany their explanations with case studies, empirical exercises and supplementary code in R. They also address panel data analysis in the context of productivity and efficiency analysis, where some of the most interesting applications and advancements have recently been made. Provides a vast array of empirical applications useful to practitioners from different application environments Accompanied by extensive case studies and empirical exercises Includes empirical chapters accompanied by

supplementary code in R, helping researchers replicate findings Represents an accessible resource for diverse industries, including health, transportation, tourism, economic growth, and banking, where researchers are not always econometrics experts

The Econometric Analysis of Non-Stationary Spatial Panel Data *Springer*

This monograph deals with spatially dependent nonstationary time series in a way accessible to both time series econometricians wanting to understand spatial econometrics, and spatial econometricians lacking a grounding in time series analysis. After charting key concepts in both time series and spatial econometrics, the book discusses how the spatial connectivity matrix can be estimated using spatial panel data instead of assuming it to be exogenously fixed. This is followed by a discussion of spatial nonstationarity in spatial cross-section data, and a full exposition of non-stationarity in both single and multi-equation contexts, including the estimation and simulation of spatial vector autoregression (VAR) models and spatial error correction (ECM) models. The book reviews the literature on panel unit root tests and panel cointegration tests for spatially independent data, and for data that are strongly spatially dependent. It provides for the first time critical values for panel unit root tests and panel cointegration tests when the spatial panel data are weakly or spatially dependent. The volume concludes with a discussion of incorporating strong and weak spatial dependence in non-stationary panel data models. All discussions are accompanied by empirical testing based on a spatial panel data of house prices in Israel.

Panel Data Econometrics *Routledge*

In the last 20 years, econometric theory on panel data has developed rapidly, particularly for analyzing common behaviors among individuals over time. Meanwhile, the statistical methods employed by applied researchers have not kept up-to-date. This book attempts to fill in this gap by teaching researchers how to use the latest panel estimation methods correctly. Almost all applied economics articles use panel data or panel regressions. However, many empirical results from typical panel data analyses are not correctly executed. This book aims to help applied researchers to run panel regressions correctly and avoid common mistakes. The book explains how to model cross-sectional dependence, how to estimate a few key common variables, and how to identify them. It also provides guidance on how to separate out the long-run relationship and common dynamic and idiosyncratic dynamic relationships from a set of panel data. Aimed at applied researchers who want to learn about panel data econometrics by running statistical software, this book provides clear guidance and is supported by a full range of online teaching and learning materials. It includes practice sections on MATLAB, STATA, and GAUSS throughout, along with short and simple econometric theories on basic panel regressions for those who are unfamiliar with econometric theory on traditional panel regressions.

Time Series and Panel Data Econometrics *Oxford University Press, USA*

This book is concerned with recent developments in time series and panel data techniques for the analysis of macroeconomic and financial data. It

provides a rigorous, nevertheless user-friendly, account of the time series techniques dealing with univariate and multivariate time series models, as well as panel data models. It is distinct from other time series texts in the sense that it also covers panel data models and attempts at a more coherent integration of time series, multivariate analysis, and panel data models. It builds on the author's extensive research in the areas of time series and panel data analysis and covers a wide variety of topics in one volume. Different parts of the book can be used as teaching material for a variety of courses in econometrics. It can also be used as reference manual. It begins with an overview of basic econometric and statistical techniques, and provides an account of stochastic processes, univariate and multivariate time series, tests for unit roots, cointegration, impulse response analysis, autoregressive conditional heteroskedasticity models, simultaneous equation models, vector autoregressions, causality, forecasting, multivariate volatility models, panel data models, aggregation and global vector autoregressive models (GVAR). The techniques are illustrated using Microfit 5 (Pesaran and Pesaran, 2009, OUP) with applications to real output, inflation, interest rates, exchange rates, and stock prices.

Student's Solutions Manual and Supplementary Materials for Econometric Analysis of Cross Section and Panel Data, second edition *MIT Press*

This is the essential companion to the second edition of Jeffrey Wooldridge's widely used graduate econometrics text. The text provides an intuitive but rigorous treatment of two state-of-the-

art methods used in contemporary microeconomic research. The numerous end-of-chapter exercises are an important component of the book, encouraging the student to use and extend the analytic methods presented in the book. This manual contains advice for answering selected problems, new examples, and supplementary materials designed by the author, which work together to enhance the benefits of the text. Users of the textbook will find the manual a necessary adjunct to the book.

Panel Data Econometrics *Emerald Group Publishing*

This volume includes some of the papers presented at the 11th International Conference on Panel Data, Texas, June 2004, and other solicited papers that passed the refereeing process and includes such topics as dynamic panel data estimation, non-linear panel data methods and the phenomenal growth in non-stationary panel data econometrics.

Econometrics in Theory and Practice *Springer Nature*

This book introduces econometric analysis of cross section, time series and panel data with the application of statistical software. It serves as a basic text for those who wish to learn and apply econometric analysis in empirical research. The level of presentation is as simple as possible to make it useful for undergraduates as well as graduate students. It contains several examples with real data and Stata programmes and interpretation of the results. While discussing the statistical tools needed to understand empirical economic research, the book attempts to provide a balance between theory and applied research. Various concepts and techniques of econometric analysis are

supported by carefully developed examples with the use of statistical software package, Stata 15.1, and assumes that the reader is somewhat familiar with the Strata software. The topics covered in this book are divided into four parts. Part I discusses introductory econometric methods for data analysis that economists and other social scientists use to estimate the economic and social relationships, and to test hypotheses about them, using real-world data. There are five chapters in this part covering the data management issues, details of linear regression models, the related problems due to violation of the classical assumptions. Part II discusses some advanced topics used frequently in empirical research with cross section data. In its three chapters, this part includes some specific problems of regression analysis. Part III deals with time series econometric analysis. It covers intensively both the univariate and multivariate time series econometric models and their applications with software programming in six chapters. Part IV takes care of panel data analysis in four chapters. Different aspects of fixed effects and random effects are discussed here. Panel data analysis has been extended by taking dynamic panel data models which are most suitable for macroeconomic research. The book is invaluable for students and researchers of social sciences, business, management, operations research, engineering, and applied mathematics.

The Econometrics of Panel Data *Springer Science & Business Media*

This restructured, updated Third Edition provides a general overview of the econometrics of panel data, from both theoretical and applied viewpoints.

Readers discover how econometric tools are used to study organizational and household behaviors as well as other macroeconomic phenomena such as economic growth. The book contains sixteen entirely new chapters; all other chapters have been revised to account for recent developments. With contributions from well known specialists in the field, this handbook is a standard reference for all those involved in the use of panel data in econometrics.

Econometrics of Panel Data *Oxford University Press*

A graduate text on panel data that takes the reader gradually from simple models and methods in scalar (simple vector) notation to more complex models in matrix notation.

Applied Panel Data Analysis for Economic and Social Surveys *Springer Science & Business Media*

Many economic and social surveys are designed as panel studies, which provide important data for describing social changes and testing causal relations between social phenomena. This textbook shows how to manage, describe, and model these kinds of data. It presents models for continuous and categorical dependent variables, focusing either on the level of these variables at different points in time or on their change over time. It covers fixed and random effects models, models for change scores and event history models. All statistical methods are explained in an application-centered style using research examples from scholarly journals, which can be replicated by the reader through data provided on the accompanying website. As all models are compared to each other, it provides valuable assistance with choosing the

right model in applied research. The textbook is directed at master and doctoral students as well as applied researchers in the social sciences, psychology, business administration and economics. Readers should be familiar with linear regression and have a good understanding of ordinary least squares estimation.

Econometric Analysis of Panel Data

Econometric Analysis of Health Data

John Wiley & Sons

Given extensive use of individual level data in Health Economics, it has become increasingly important to understand the microeconomic techniques available to applied researchers. The purpose of this book is to give readers convenient access to a collection of recent contributions that contain innovative applications of microeconomic methods to data on health and health care. Contributions are selected from papers presented at the European Workshops on Econometrics and Health Economics and published in Health Economics. Topics covered include: * Latent Variables * Unobservable heterogeneity and selection problems * Count data and survival analysis * Flexible and semiparametric estimators for limited dependent variables * Classical and simulation methods for panel data * Publication marks the tenth anniversary of the Workshop series. Doctoral students and researchers in health economics and microeconomics will find this book invaluable. Researchers in related fields such as labour economics and biostatistics will also find the content of use.

Longitudinal and Panel Data

Cambridge University Press

An introduction to foundations and applications for quantitatively oriented graduate social-science students and individual researchers.

Econometric Analysis of Panel Data 4e + A Companion To Econometric Analysis of Panel Data Set *Wiley*

'Econometric Analysis of Panel Data' has become established as the leading textbook for postgraduate courses in panel data. This book is intended as a companion to the main text.

Advances in Panel Data Analysis in Applied Economic Research *Springer*

This proceedings volume presents new methods and applications in applied economic research with an emphasis on advances in panel data analysis. Featuring papers presented at the 2017 International Conference on Applied Economics (ICOAE) held at Coventry University, this volume provides current research on econometric panel data methodologies as they are applied in microeconomics, macroeconomics, financial economics and agricultural economics. International Conference on Applied Economics (ICOAE) is an annual conference that started in 2008 designed to bring together economists from different fields of applied economic research in order to share methods and ideas. Applied economics is a rapidly growing field of economics that combines economic theory with econometrics to analyse economic problems of the real world usually with economic policy interest. In addition, there is growing interest in the field for panel data estimation methods, tests and techniques. This volume makes a contribution in the field of applied economic research in this area. Featuring country specific studies, this

book will be of interest to academics, students, researchers, practitioners, and policy makers in applied economics and economic policy.

Panel Data Econometrics *Academic Press*

Panel Data Econometrics: Empirical Applications introduces econometric modelling. Written by experts from diverse disciplines, the volume uses longitudinal datasets to illuminate applications for a variety of fields, such as banking, financial markets, tourism and transportation, auctions, and experimental economics. Contributors emphasize techniques and applications, and they accompany their explanations with case studies, empirical exercises and supplementary code in R. They also address panel data analysis in the context of productivity and efficiency analysis, where some of the most interesting applications and advancements have recently been made. Provides a vast array of empirical applications useful to practitioners from different application environments Accompanied by extensive case studies and empirical exercises Includes empirical chapters accompanied by supplementary code in R, helping researchers replicate findings Represents an accessible resource for diverse industries, including health, transportation, tourism, economic growth, and banking, where researchers are not always econometrics experts

Large-dimensional Panel Data Econometrics: Testing, Estimation And Structural Changes *World Scientific*

This book aims to fill the gap between panel data econometrics textbooks, and the latest development on 'big data',

especially large-dimensional panel data econometrics. It introduces important research questions in large panels, including testing for cross-sectional dependence, estimation of factor-augmented panel data models, structural breaks in panels and group patterns in panels. To tackle these high dimensional issues, some techniques used in Machine Learning approaches are also illustrated. Moreover, the Monte Carlo experiments, and empirical examples are also utilised to show how to implement these new inference methods. *Large-Dimensional Panel Data Econometrics: Testing, Estimation and Structural Changes* also introduces new research questions and results in recent literature in this field.

Essays in Panel Data Econometrics
Cambridge University Press

This volume collects seven of Marc Nerlove's previously published, classic essays on panel data econometrics written over the past thirty-five years, together with a cogent essay on the history of the subject, which began with George Biddell Airey's monograph published in 1861. Since Professor Nerlove's 1966 *Econometrica* paper with Pietro Balestra, panel data and methods of econometric analysis appropriate to such data have become increasingly important in the discipline. The principal factors in the research environment affecting the future course of panel data econometrics are the phenomenal growth in the computational power available to the individual researcher at his or her desktop and the ready availability of data sets, both large and small, via the Internet. The best way to formulate statistical models for inference is motivated and shaped by substantive problems and understanding of the

processes generating the data at hand to resolve them. The essays illustrate both the role of the substantive context in shaping appropriate methods of inference and the increasing importance of computer-intensive methods.

The Econometrics of Multi-dimensional Panels *Springer*

This book presents the econometric foundations and applications of multi-dimensional panels, including modern methods of big data analysis. The last two decades or so, the use of panel data has become a standard in many areas of economic analysis. The available models formulations became more complex, the estimation and hypothesis testing methods more sophisticated. The interaction between economics and econometrics resulted in a huge publication output, deepening and widening immensely our knowledge and understanding in both. The traditional panel data, by nature, are two-dimensional. Lately, however, as part of the big data revolution, there has been a rapid emergence of three, four and even higher dimensional panel data sets. These have started to be used to study the flow of goods, capital, and services, but also some other economic phenomena that can be better understood in higher dimensions. Oddly, applications rushed ahead of theory in this field. This book is aimed at filling this widening gap. The first theoretical part of the volume is providing the econometric foundations to deal with these new high-dimensional panel data sets. It not only synthesizes our current knowledge, but mostly, presents new research results. The second empirical part of the book provides insight into the most relevant applications in this area. These chapters are a mixture of surveys

and new results, always focusing on the econometric problems and feasible solutions.

Econometric Analysis of Panel Data

John Wiley & Sons Incorporated

This substantially revised second edition of the leading graduate textbook on panel data provides a reworked coverage of panel data techniques from a key author in this field. Updated topics include dynamic panels, limited dependent variable panel data models, spatial panels, GMM estimation, prediction in panels, serial correlation, heteroskedasticity, nested error component models, pseudo-panels, rotating panels, unbalanced panels and heterogeneous dynamic panels. New material has been added to include: * nonstationary panels with illustrations of their applications in economics including unit roots in panels and cointegration in panels * spatial panel data models * web site addresses for panel data sources * recent empirical studies and worked examples using standard software Packed with additional exercises, which can be assigned for classroom use, the author proceeds from single equation methods to simultaneous equation methods, making this text entirely accessible to graduate students. A review of the first edition of *Econometric Analysis of Panel Data* "This is a definitive book written by one of the architects of modern panel data econometrics. It provides both a practical introduction to the subject matter, as well as a thorough discussion of the underlying statistical principles without taxing the reader too greatly. Since its first publication in 1995, it has quickly become a standard accompanying text in advanced econometrics courses around the world,

and a major reference for researchers doing empirical work with longitudinal data." -- Professor Kajal Lahiri - State University of New York, Albany, USA

Panel Data Econometrics *Routledge*

In the last 20 years, econometric theory on panel data has developed rapidly, particularly for analyzing common behaviors among individuals over time. Meanwhile, the statistical methods employed by applied researchers have not kept up-to-date. This book attempts to fill in this gap by teaching researchers how to use the latest panel estimation methods correctly. Almost all applied economics articles use panel data or panel regressions. However, many empirical results from typical panel data analyses are not correctly executed. This book aims to help applied researchers to run panel regressions correctly and avoid common mistakes. The book explains how to model cross-sectional dependence, how to estimate a few key common variables, and how to identify them. It also provides guidance on how to separate out the long-run relationship and common dynamic and idiosyncratic dynamic relationships from a set of panel data. Aimed at applied researchers who want to learn about panel data econometrics by running statistical software, this book provides clear guidance and is supported by a full range of online teaching and learning materials. It includes practice sections on MATLAB, STATA, and GAUSS throughout, along with short and simple econometric theories on basic panel regressions for those who are unfamiliar with econometric theory on traditional panel regressions.

A Practical Guide to Using Panel Data *SAGE*

This timely, thoughtful book provides a clear introduction to using panel data in research. It describes the different types of panel datasets commonly used for empirical analysis, and how to use them for cross sectional, panel, and event history analysis. Longhi and Nandi then guide the reader through the data management and estimation process, including the interpretation of the results and the preparation of the final output tables. Using existing data sets and structured as hands-on exercises, each chapter engages with practical issues associated with using data in research. These include: Data cleaning Data preparation Computation of descriptive statistics Using sample weights Choosing and implementing the right estimator Interpreting results Preparing final output tables Graphical representation Written by experienced authors this exciting textbook provides the practical tools needed to use panel data in research.

Microeconometrics *Cambridge University Press*

This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on

nonlinear models and robust inference, simulation-based estimation, and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.

A Companion to Econometric Analysis of Panel Data

Econometric Analysis *Simon & Schuster Books For Young Readers*

Matrix algebra; Probability and distribution theory; Statistical inference; Computation and optimization; The classical multiple linear regression model - specification and estimation; Inference and prediction; Functional form, nonlinearity, and specification; Data problems; Nonlinear regression models; Nonspherical disturbances; generalized regression, and GMM estimation; Autocorrelated disturbances; Models for panel data; Systems of regression equations; Regressions with lagged variables; Time-series models; Models with discrete dependent variables; Limited dependent variable and duration models.

Panel Methods for Finance *Walter de Gruyter GmbH & Co KG*

Financial data are typically characterised by a time-series dimension and a cross-sectional dimension. For example, we may observe financial information on a group of firms over a number of years, or we may observe returns of all stocks traded at NYSE over a period of 120 months. Accordingly, econometric modelling in finance requires appropriate attention to these two -- or occasionally

more than two -- dimensions of the data. Panel data techniques are developed to do exactly this. This book provides an overview of commonly applied panel methods for financial applications. The use of panel data has many advantages, in terms of the flexibility of econometric modeling and the ability to control for unobserved heterogeneity. It also involves a number of econometric issues that require specific attention. This includes cross-sectional dependence, robust and clustered standard errors, parameter heterogeneity, fixed effects, dynamic models with a short time dimension, instrumental variables, differences-in-differences and other approaches for causal inference. After an introductory chapter reviewing the classical linear regression model with particular attention to its use in a panel data context, including several standard estimators (pooled OLS, Fama-MacBeth, random effects, first-differences, fixed effects), the book continues with a more elaborate treatment of fixed effects approaches. While first-differencing and fixed effects estimators are attractive because of their removal of time-invariant unobserved heterogeneity (e.g. manager quality, firm culture), consistency of such estimators imposes strict exogeneity of the explanatory variables (for a finite number of time periods). This is often violated in practice, for example, some explanatory variable explaining firm performance may be partly determined by historical firm performance. An obvious case where this assumption is violated arises when the model contains a lagged dependent variable. A separate chapter will focus on dynamic models, which have received specific attention in the literature, also in the context of financial applications, like the dynamics of capital

structure choices. Estimation mostly relies on instrumental variables or GMM techniques. Identification and estimation of such models is often fragile, and the small sample properties may be disappointing. The book continues with a chapter on models with limited dependent variables, including binary response models. The cross-sectional dependence that is likely to be present complicates estimation, and the author discusses pooled estimation, random effects and fixed effects approaches, including the possibility to include lagged dependent variables. This chapter will also discuss problems of attrition and sample selection bias, as well as unbalanced panels in general. Identifying causal effects in empirical work based on non-experimental data is often challenging, and causal inference has received substantial attention in the recent literature. The availability of panel data plays an important role in many approaches. Starting with simple differences-in-differences approaches, a dedicated chapter discusses instrumental variables estimators, matching and propensity scores, regression discontinuity and related approaches.

Analysis of Panel Data *Cambridge University Press*

This book reviews the basic econometric methods that have been used to analyze panel data - in other words, data collected by observing a number of individuals over time. Copyright © Libri GmbH. All rights reserved.

The Oxford Handbook of Panel Data *Oxford Handbooks*

Panel data econometrics has evolved rapidly over the past three decades. The field is of both theoretical and practical

importance, and methods to deal with micro- and macroeconomic panel data are in high demand from practitioners. Applications in finance, development, trade, marketing, health, labor, and consumer economics attest to the usefulness of these methods in applied economics. This book is a comprehensive source on panel data. It contains 20 chapters edited by Professor Badi Baltagi--one of the leading econometricians in the area of panel data econometrics--and authored by renowned experts in the field. The chapters are divided into two sections. Part I examines new developments in theory. It includes panel cointegration, dynamic panel data models, incidental parameters and dynamic panel modeling, and panel data models for discrete choice. The chapters in Part II target applications of panel data, including health, labor, marketing, trade, productivity and macro applications in panels.

The Econometric Analysis of Transition Data *Cambridge University Press*

This book presents statistical methods for analysis of the duration of events. The primary focus is on models for single-spell data, events in which individual agents are observed for a single duration. Some attention is also given to multiple-spell data. The first part of the book covers model specification, including both structural and reduced form models and models with and without neglected heterogeneity. The book next deals with likelihood based inference about such models, with sections on full and semiparametric specification. A final section treats graphical and numerical methods of specification testing. This is

the first published exposition of current econometric methods for the study of duration data.

Modern Econometric Analysis *Springer Science & Business Media*

In this book leading German econometricians in different fields present survey articles of the most important new methods in econometrics. The book gives an overview of the field and it shows progress made in recent years and remaining problems.

The Econometric Analysis of Network Data *Academic Press*

The Econometric Analysis of Network Data serves as an entry point for advanced students, researchers, and data scientists seeking to perform effective analyses of networks, especially inference problems. It introduces the key results and ideas in an accessible, yet rigorous way. While a multi-contributor reference, the work is tightly focused and disciplined, providing latitude for varied specialties in one authorial voice. Answers both 'why' and 'how' questions in network analysis, bridging the gap between practice and theory allowing for the easier entry of novices into complex technical literature and computation Fully describes multiple worked examples from the literature and beyond, allowing empirical researchers and data scientists to quickly access the 'state of the art' versioned for their domain environment, saving them time and money Disciplined structure provides latitude for multiple sources of expertise while retaining an integrated and pedagogically focused authorial voice, ensuring smooth transition and easy progression for readers Fully supported by companion site code repository 40+ diagrams of 'networks in

the wild' help visually summarize key points

Panel Data *Physica*

The present book is a collection of panel data papers, both theoretical and applied. Theoretical topics include methodology papers on panel data probit models, treatment models, error component models with an ARMA process on the time specific effects, asymptotic tests for poolability and their bootstrapped versions, confidence intervals for a doubly heteroskedastic stochastic production frontiers, estimation of semiparametric dynamic panel data models and a review of survey attrition and nonresponse in the European Community Household Panel. Applications include as different topics as e.g. the impact of uncertainty on UK investment, a Tobin-q investment model using US firm data, cost efficiency of Spanish banks, immigrant integration in Canada, the dynamics of individual

health in the UK, the relation between inflation and growth among OECD and APEC countries, technical efficiency of cereal farms in England, and employment effects of education for disabled workers in Norway.

Panel Data Econometrics *Emerald Group Pub Limited*

Disk contains: Four data sets -- Ten GAUSS programs for empirical examples in text.

Nonstationary Panels, Panel Cointegration, and Dynamic Panels *Elsevier*

Includes a survey of the nonstationary panel literature including panel unit root tests, spurious panel regressions and panel cointegration tests. This book also provides developments in the estimation of dynamic panel data models using generalized method of moments. It is useful for practitioners and researchers working with panel data.