Analysis of Panel Data

Fourth Edition

Chang Hisiao

Analysis Of Panel Data Econometric Society Monographs

Baldev Raj, Badi H. Baltagi

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coverage and the practitioner with many empirical applications Professor Peter C B Phillips Cowles Foundation Yale Analysis of Panels and Limited Dependent Variable Models Cheng Hsiao, M. Hashem Pesaran, Kajal Lahiri, Lung Fei Lee, 1999-07-29 This important collection brings together leading econometricians to discuss advances in the areas of the econometrics of panel data The papers in this collection can be grouped into two categories. The first which includes chapters by Amemiya Baltagi Arellano Bover and Labeaga primarily deal with different aspects of limited dependent variables and sample selectivity The second group of papers including those by Nerlove Schmidt and Ahn Kiviet Davies and Lahiri consider issues that arise in the estimation of dyanamic possibly heterogeneous panel data models Overall the contributors focus on the issues of simplifying complex real world phenomena into easily generalisable inferences from individual outcomes As the contributions of G S Maddala in the fields of limited dependent variables and panel data were particularly influential it is a fitting tribute that this volume is dedicated to him The Econometrics of Panel Data László Mátyás, Patrick Sevestre, 2013-12-01 The aim of this volume is to provide a general overview of the econometrics of panel data both from a theoretical and from an applied viewpoint Since the pioneering papers by Kuh 1959 Mundlak 1961 Hoch 1962 and Balestra and Nerlove 1966 the pooling of cross section and time series data has become an increasingly popular way of quantifying economic relationships Each series provides information lacking in the other so a combination of both leads to more accurate and reliable results than would be achievable by one type of series alone Over the last 30 years much work has been done investigation of the properties of the applied estimators and test statistics analysis of dynamic models and the effects of eventual measurement errors etc These are just some of the problems addressed by this work In addition some specific diffi culties associated with the use of panel data such as attrition heterogeneity selectivity bias pseudo panels etc have also been explored The first objective of this book which takes up Parts I and II is to give as complete and up to date a presentation of these theoretical developments as possible Part I is concerned with classical linear models and their extensions Part II deals with nonlinear models and related issues logit and probit models latent variable models incomplete panels and selectivity bias and point processes Panel Data Analysis Baldev Raj, Badi H. Baltagi, 2012-12-06 A number of advances have taken place in panel data analysis during the pastthree decades and it continues to be one of the most active areas of research This volume contains 13 significant contributions focusing on modelling strategies data issues theoretical analysis and applications Applied econometrics papers on the economics of labor health telecommunications finance and macroeconomics are provided as well as a survey of recent theoretical developments in panal data analysis Contributors include both well known scholars and younger researchers from Australia Canada Europe and the United States of America The Oxford Handbook of Panel Data Badi Hani Baltagi, 2015 The Oxford Handbook of Panel Data examines new developments in the theory and applications of panel data It includes basic topics like non stationary panels co integration in panels multifactor panel models panel unit roots measurement error in panels incidental parameters and

dynamic panels spatial panels nonparametric panel data random coefficients treatment effects sample selection count panel data limited dependent variable panel models unbalanced panel models with interactive effects and influential observations in panel data Contributors to the Handbook explore applications of panel data to a wide range of topics in economics including health labor marketing trade productivity and macro applications in panels This Handbook is an informative and comprehensive guide for both those who are relatively new to the field and for those wishing to extend their knowledge to the frontier It is a trusted and definitive source on panel data having been edited by Professor Badi Baltagi widely recognized as one of the foremost econometricians in the area of panel data econometrics Professor Baltagi has successfully recruited an all star cast of experts for each of the well chosen topics in the Handbook Econometric Analysis of Panel Data Badi Baltagi, 2008-06-30 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 **Estimation, Inference and Specification Analysis** Halbert White, 1996-06-28 This book examines the consequences of misspecifications for the interpretation of likelihood based methods of statistical estimation and interference The analysis concludes with an examination of methods by which the possibility of misspecification can be empirically investigated **Applied Panel Data Analysis for Economic and Social** Surveys Hans-Jürgen Andreß, Katrin Golsch, Alexander W. Schmidt, 2013-01-24 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

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