

# Panel Data Econometrics



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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.

作者介绍:

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## 标签

Econometrics

计量

数学

计量经济学

经管

专业/Professional

经济学

教科书

## 评论

Manolo大大第一节课就情不自禁地沦陷了。。。不愧是我们院的Beyonce! =3=

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细读过一遍，最有用的是动态面板数据，Arellano-Bond、Blundell-Bond。幸运的是这些东西都编成stata命令了。

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## 书评

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