The Econometrics of Panel Data

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This completely revised and enhanced second edition of the volume first published in 1992 provides 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.Much work has been done over the last three decades: 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 difficulties associated with the use of panel data are also explored, such as attrition, heterogeneity, selectivity bias, pseudo-panels etc. The second, enhanced edition provides a complete and up to date presentation of these theoretical developments. 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, point processes, etc. Nine additional chapters about instrumental variables and generalized method of moments estimators, duration models, count data models, simulation methods, etc. have been included.This volume also provides insights into the use of panel data in empirical studies. Part III deals with surveys in several major fields of applied economics, such as labour and investment demand, labour supply, consumption, transitions on the labour market, and finance. Two new chapters about foreign investment and production frontiers have been included. The double emphasis of the book (theoretical and applied), together with the fact that all the chapters have been written by well-known specialists in the field, means that it will become a standard reference for all those concerned with the use of panel data in econometrics: advanced students, professional economists or researchers.

作者介绍:

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标签

评论

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