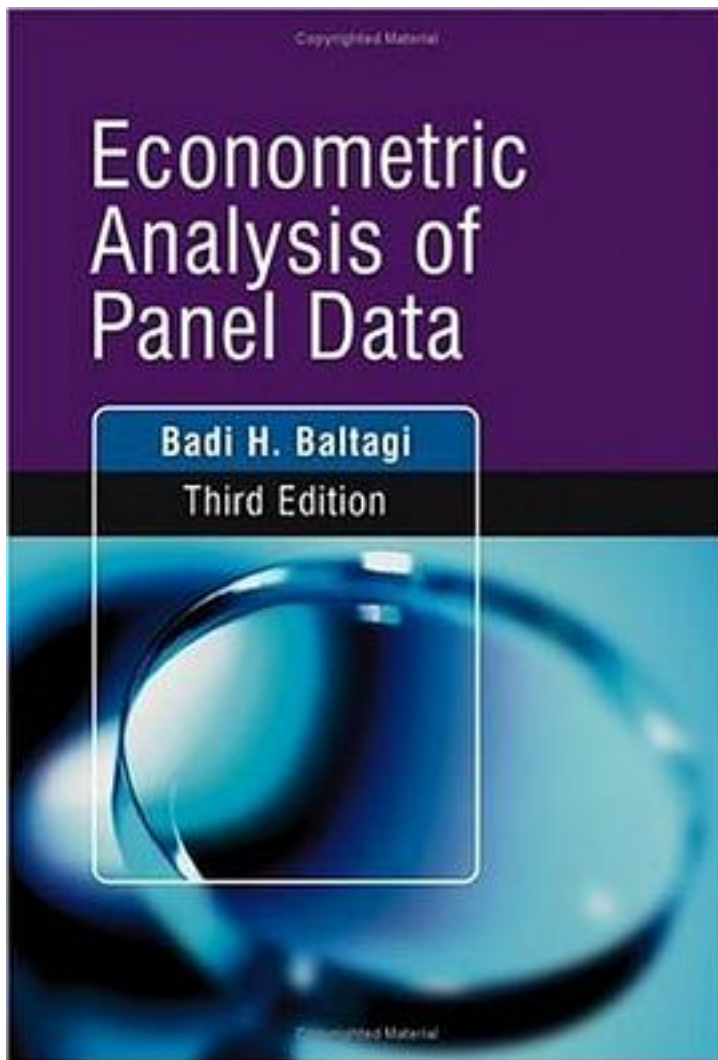


# Econometric Analysis of Panel Data



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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.

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## 标签

Econometrics

Panel

Theoretical

经济学-计量经济

Methodology

Economics

## 评论

只读了最后一章，关于非平稳面板数据的，因为写论文要用。看后主要的感想是——这本书基本讲思想太浅薄，只顾罗列文献。

确实不是学统计的料，不好评论。

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