Bootstrap For Panel Data Models

Advances in Economics and Econometrics: Volume 3Essays on Bootstrap in EconometricsMicroeconometricsEstimation and Inference in Short Panel Vector Autoregressions with Unit Roots and CointegrationEstimation and Testing in Dynamic, Nonlinear Panel Data ModelsTime Series and Panel Data EconometricsHandbook Of Applied Econometrics And Statistical InferenceBootstrap Tests for Regression ModelsJOURNAL OF ECONOMETRICSPanel Data EconometricsThe American Economic ReviewResampling Methods for Dependent DataRegression Analysis of Count DataEstimating a Censored Dynamic Panel Data Model with an Application to Earnings DynamicsFixed Effects Regression ModelsThe Journal of Economic PerspectivesJournal of Economic LiteratureMultivariable Model - BuildingBootstrap for panel data models with an application to the evaluation of public policiesInitial Conditions and Moment Restrictions in Dynamic Panel Data ModelsExact Statistical Methods for Data AnalysisEstimating Dynamic Panel Data ModelsThe Econometrics of Multi-dimensional PanelsOil & Gas Science and Technologyjournal of business & economic statisticsAMSTAT NewsResampling Methods for Dependent DataAmerican Journal of Public HealthEcological InferenceThree Essays in EconometricsThe Oxford Handbook of Panel DataDie Erfassung der langfristigen Absatzmöglichkeiten mit Hilfe des Lebenszyklus eines ProduktesBootstrap Bias-

correction Procedure in Estimating Long-run Relationships from Dynamic Panels, with an Application to Money Demand in the Euro AreaRedefining Roles in Forest Economics ResearchA Practical Guide to Using Panel DataApplied Nonparametric EconometricsAnalysis of Panels and Limited Dependent Variable ModelsHandbook of EconometricsHandbook of Multilevel AnalysisPanel Data Models with Unobserved Effects and Endogenous Explanatory Variables

Advances in Economics and Econometrics: Volume 3

Essays on Bootstrap in Econometrics

Microeconometrics

Estimation and Inference in Short Panel Vector Autoregressions with Unit Roots and Cointegration

Estimation and Testing in Dynamic, Nonlinear Panel Data Models

Now available in paperback, this book covers some recent developments in statistical inference. It

provides methods applicable in problems involving nuisance parameters such as those encountered in comparing two exponential distributions or in ANOVA without the assumption of equal error variances. The generalized procedures are shown to be more powerful in detecting significant experimental results and in avoiding misleading conclusions.

Time Series and Panel Data Econometrics

This is the third book of three volumes containing edited versions of papers and a commentary presented at the Ninth World Congress of the Econometric Society, held in London in August 2005. The papers summarise and interpret key developments, and they discuss future directions for a wide variety of topics in economics and econometrics. The papers cover both theory and applications. Written by leading specialists in their fields, these volumes provide a unique survey of progress in the discipline.

Handbook Of Applied Econometrics And Statistical Inference

Bootstrap Tests for Regression Models

This collection of panel data papers, both theoretical and applied, were solicited from the 10th International conference on panel data, whcich was held at the Academy of Sciences in Berlin in July of 2002. The book included submissions from the

conference that were successful in going thorugh the review process along with a selection of panel data papers published in Empirical Economics during the period 2002-2004. Theroetical topics include methodology papers on panel data probit models by William Greene, treatment models by Jaap H. Abring and Gerard J. van den Berg, error component models with an ARMA process on th e time specific effects by Sune Karlsson and Jimmy Skoglund, asymptotic tests for poolability and their bootstrapped versions by Maurice J.G. Bun, confidence intervals for a doubly heteroskedastic stochastic production frontiers by K. Hadri, C. Guermat and J Whittaker, estimation of semi-parametric dynamic panel data models by Thomas J. Kniesner and Qi Li and a review of survey attrition and non-response in the European Community Household Panel by Franco Peracchi.

JOURNAL OF ECONOMETRICS

Includes annual List of doctoral dissertations in political economy in progress in American universities and colleges; and the Hand book of the American Economic Association.

Panel Data Econometrics

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.

The American Economic Review

By giving a detailed account of bootstrap methods and their properties for dependent data, this book provides illustrative numerical examples throughout. The book fills a gap in the literature covering research on re-sampling methods for dependent data that has witnessed vigorous growth over the last two decades but remains scattered in various statistics and econometrics journals. It can be used as a graduate level text and also as a research monograph for statisticians and econometricians.

Resampling Methods for Dependent Data

The majority of empirical research in economics ignores the potential benefits of nonparametric methods, while the majority of advances in nonparametric theory ignores the problems faced in

applied econometrics. This book helps bridge this gap between applied economists and theoretical nonparametric econometricians. It discusses in depth, and in terms that someone with only one year of graduate econometrics can understand, basic to advanced nonparametric methods. The analysis starts with density estimation and motivates the procedures through methods that should be familiar to the reader. It then moves on to kernel regression, estimation with discrete data, and advanced methods such as estimation with panel data and instrumental variables models. The book pays close attention to the issues that arise with programming, computing speed, and application. In each chapter, the methods discussed are applied to actual data, paying attention to presentation of results and potential pitfalls.

Regression Analysis of Count Data

Estimating a Censored Dynamic Panel Data Model with an Application to Earnings Dynamics

An accessible discussion examining computationally-intensive techniques and bootstrap methods, providing ways to improve the finite-sample performance of well-known asymptotic tests for regression models. This book uses the linear regression model as a framework for introducing simulation-based tests to help perform econometric analyses.

Fixed Effects Regression Models

The Journal of Economic Perspectives

By giving a detailed account of bootstrap methods and their properties for dependent data, this book provides illustrative numerical examples throughout. The book fills a gap in the literature covering research on re-sampling methods for dependent data that has witnessed vigorous growth over the last two decades but remains scattered in various statistics and econometrics journals. It can be used as a graduate level text and also as a research monograph for statisticians and econometricians.

Journal of Economic Literature

Multivariable Model - Building

Bootstrap for panel data models with an application to the evaluation of public policies

This book presents the state of the art in multilevel analysis, with an emphasis on more advanced topics. These topics are discussed conceptually, analyzed mathematically, and illustrated by empirical examples. Multilevel analysis is the statistical analysis of hierarchically and non-hierarchically nested data.

The simplest example is clustered data, such as a sample of students clustered within schools. Multilevel data are especially prevalent in the social and behavioral sciences and in the biomedical sciences. The chapter authors are all leading experts in the field. Given the omnipresence of multilevel data in the social, behavioral, and biomedical sciences, this book is essential for empirical researchers in these fields.

Initial Conditions and Moment Restrictions in Dynamic Panel Data Models

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.

Exact Statistical Methods for Data Analysis

Estimating Dynamic Panel Data Models

The Econometrics of Multi-dimensional Panels

This work describes and illustrates many advances that have taken place in a number of areas in theoretical and applied econometrics over the past four decades.

Oil & Gas Science and Technology

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.

journal of business & economic statistics

This book demonstrates how to estimate and interpret fixed-effects models in a variety of different modeling contexts: linear models, logistic models, Poisson models, Cox regression models, and structural equation models. Both advantages and disadvantages of fixed-effects models will be considered, along with detailed comparisons with random-effects models. Written at a level appropriate for anyone who has taken a year of statistics, the book is appropriate as a supplement for graduate courses in regression or linear regression as well as an aid to researchers who have repeated measures or cross-sectional data. Learn more about "The Little Green Book" - QASS Series! Click Here

AMSTAT News

Multivariable regression models are of fundamental importance in all areas of science in which empirical

data must be analyzed. This book proposes a systematic approach to building such models based on standard principles of statistical modeling. The main emphasis is on the fractional polynomial method for modeling the influence of continuous variables in a multivariable context, a topic for which there is no standard approach. Existing options range from very simple step functions to highly complex adaptive methods such as multivariate splines with many knots and penalisation. This new approach, developed in part by the authors over the last decade, is a compromise which promotes interpretable, comprehensible and transportable models.

Resampling Methods for Dependent Data

American Journal of Public Health

Ecological Inference

As conceived by the founders of the Econometric Society, econometrics is a field that uses economic theory and statistical methods to address empirical problems in economics. It is a tool for empirical discovery and policy analysis. The chapters in this volume embody this vision and either implement it directly or provide the tools for doing so. This vision is not shared by those who view econometrics as a branch of statistics rather than as a distinct field of knowledge that designs methods of inference from data based on models of human choice behavior and

social interactions. All of the essays in this volume
and its companion volume 6B offer guidance to the
practitioner on how to apply the methods they discuss
to interpret economic data. The authors of the
chapters are all leading scholars in the fields they
survey and extend. *Part of the renowned Handbooks
in Economics Series *Updates and expands the
exisiting Handbook of Econometrics volumes *An
invaluable reference written by some of the world's
leading econometricians.

Three Essays in Econometrics

Drawing upon the explosion of research in the field, a
diverse group of scholars surveys strategies for
solving ecological inference problems, the process of
trying to infer individual behavior from aggregate
data. The uncertainties and information lost in
aggregation make ecological inference one of the
most difficult areas of statistical inference, but these
inferences are required in many academic fields, as
well as by legislatures and the Courts in redistricting,
marketing research by business, and policy analysis
by governments. This wide-ranging collection of
essays, first published in 2004, offers many important
contributions to the study of ecological inference.

The Oxford Handbook of Panel Data

Le but de cette thèse est d étendre la théorie du
bootstrap aux modèles de données de panel. Les
données de panel s obtiennent en observant plusieurs
unités statistiques sur plusieurs périodes de temps.

Leur double dimension individuelle et temporelle permet de contrôler l 'hétérogénéité non observable entre individus et entre les périodes de temps et donc de faire des études plus riches que les séries chronologiques ou les données en coupe instantanée. L 'avantage du bootstrap est de permettre d obtenir une inférence plus précise que celle avec la théorie asymptotique classique ou une inférence impossible en cas de paramètre de nuisance. La méthode consiste à tirer des échantillons aléatoires qui ressemblent le plus possible à l échantillon d analyse. L 'objet statitstique d intérêt est estimé sur chacun de ses échantillons aléatoires et on utilise l ensemble des valeurs estimées pour faire de l inférence. Il existe dans la littérature certaines application du bootstrap aux données de panels sans justi cation théorique rigoureuse ou sous de fortes hypothèses. Cette thèse propose une méthode de bootstrap plus appropriée aux données de panels. Les trois chapitres analysent sa validité et son application. Le premier chapitre postule un modèle simple avec un seul paramètre et s 'attaque aux propriétés théoriques de l estimateur de la moyenne. Nous montrons que le double rééchantillonnage que nous proposons et qui tient compte à la fois de la dimension individuelle et la dimension temporelle est valide avec ces modèles. Le rééchantillonnage seulement dans la dimension individuelle n est pas valide en présence d hétérogénéité temporelle. Le ré-échantillonnage dans la dimension temporelle n est pas valide en présence d'hétérogénéité individuelle. Le deuxième chapitre étend le précédent au modèle panel de régression. linéaire. Trois types de régresseurs sont considérés : les caractéristiques individuelles, les caractéristiques

temporelles et les régresseurs qui évoluent dans le temps et par individu. En utilisant un modèle à erreurs composées doubles, l'estimateur des moindres carrés ordinaires et la méthode de bootstrap des résidus, on montre que le rééchantillonnage dans la seule dimension individuelle est valide pour l'inférence sur les coe¢ cients associés aux régresseurs qui changent uniquement par individu. Le rééchantillonnage dans la dimen- sion temporelle est valide seulement pour le sous vecteur des paramètres associés aux régresseurs qui évoluent uniquement dans le temps. Le double rééchantillonnage est quand à lui est valide pour faire de l inférence pour tout le vecteur des paramètres. Le troisième chapitre re-examine l exercice de l estimateur de différence en di¤érence de Bertrand, Duflo et Mullainathan (2004). Cet estimateur est couramment utilisé dans la littérature pour évaluer l impact de certaines poli- tiques publiques. L exercice empirique utilise des données de panel provenant du Current Population Survey sur le salaire des femmes dans les 50 états des Etats-Unis d Amérique de 1979 à 1999. Des variables de pseudo-interventions publiques au niveau des états sont générées et on s attend à ce que les tests arrivent à la conclusion qu il n y a pas d e¤et de ces politiques placebos sur le salaire des femmes. Bertrand, Du o et Mullainathan (2004) montre que la non-prise en compte de l hétérogénéité et de la dépendance temporelle entraîne d importantes distorsions de niveau de test lorsqu'on évalue l'impact de politiques publiques en utilisant des données de panel. Une des solutions préconisées est d utiliser la méthode de bootstrap. La méthode de double ré-échantillonnage

développée dans cette thèse permet de corriger le problème de niveau de test et donc d'évaluer correctement l'impact des politiques publiques.

Die Erfassung der langfristigen Absatzmöglichkeiten mit Hilfe des Lebenszyklus eines Produktes

Summarizes developments and techniques in the field. It highlights areas such as sample surveys, nonparametic analysis, hypothesis testing, time series analysis, Bayesian inference, and distribution theory for applications in statistics, economics, medicine, biology, and engineering.

Bootstrap Bias-correction Procedure in Estimating Long-run Relationships from Dynamic Panels, with an Application to Money Demand in the Euro Area

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.

Redefining Roles in Forest Economics Research

A Practical Guide to Using Panel Data

Applied Nonparametric Econometrics

Analysis of Panels and Limited Dependent Variable Models

Students in both social and natural sciences often seek regression methods to explain the frequency of

events, such as visits to a doctor, auto accidents, or new patents awarded. This book, now in its second edition, provides the most comprehensive and up-to-date account of models and methods to interpret such data. The authors combine theory and practice to make sophisticated methods of analysis accessible to researchers and practitioners working with widely different types of data and software in areas such as applied statistics, econometrics, marketing, operations research, actuarial studies, demography, biostatistics and quantitative social sciences. The new material includes new theoretical topics, an updated and expanded treatment of cross-section models, coverage of bootstrap-based and simulation-based inference, expanded treatment of time series, multivariate and panel data, expanded treatment of endogenous regressors, coverage of quantile count regression, and a new chapter on Bayesian methods.

Handbook of Econometrics

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

Handbook of Multilevel Analysis

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.

Panel Data Models with Unobserved Effects and Endogenous Explanatory Variables

ROMANCE ACTION & ADVENTURE MYSTERY & THRILLER BIOGRAPHIES & HISTORY CHILDREN'S YOUNG ADULT FANTASY HISTORICAL FICTION HORROR LITERARY FICTION NON-FICTION SCIENCE FICTION