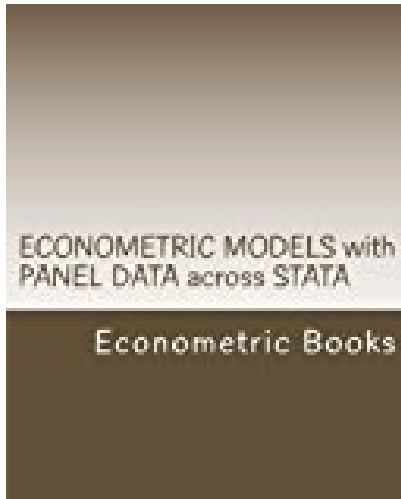


ECONOMETRIC MODELS with PANEL DATA across STATA



BOOK DETAILS

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BOOK SYNOPSIS

The data panels are a special type of samples in which the behavior of a certain number of economic agents is followed over time. In this way, the researcher can perform economic analysis and specify models with the data of cross section that are obtained when all operators are considered in an instant of time. Different patterns of behaviour of all agents together studied in the different temporal moments may thus be assessed. Alternatively, you can perform the same analysis considering time series given by the evolution of each economic agent throughout all the periods of the sample. This book explores the panel data econometrics through STATA. The content is de next: PANEL DATA MODELS 1.1 Introduction TO PANEL data: Data structures 1.2 ECONOMETRIC Models with PANEL data 1.3 Panel DATA Models with constant coefficients 1.4 Panel DATA Models WITH Fixed effects 1.5 PANEL DATA Models WITH Random effects 1.6 DYNAMIC PANEL data Models 1.7 LOGIT and PROBIT PANEL DATA Models PANEL data models with STATA 2.1 Stata And PANEL data models 2.2 Examples MODELS with PANEL data 2.3 Logit, probit and Poisson models with panel data 2.4 Estimation of dynamic panels using the Arellano - Bond methodology LINEAR REGRESSION ESTIMATORS IN PANEL DATA MODELS 3.1 STATA COMMANDS IN PANEL DATA MODELS LINEAR REGRESSION 3.2 FIXED AN RANDOM EFFECTS, AND POPULATION-AVERAGED EFFECTS LINEAR MODELS. XTREG 3.3 PANELS WITH AUTOCORRELATION. XTREGAR 3.4 HETEROSKEDASTICITY AN AUTOCORRELATION IN PANEL DATA MODELS. XTGLS 3.5 PANEL-CORRECTED STANDARD ERRORS. XTPCSE 3.6 INSTRUMENTAL VARIABLES AND TWO-STAGE LEAST SQUARES IN PANEL DATA. XTIVREG 3.7 panel-data models with random coefficients. XTRC 3.8 panel-data models with multilevel mixed effects. XTMIXED 3.9 ERROR-COMPONENTS MODEL across Hausman-Taylor estimator. XTHTAYLOR 3.10 Stochastic frontier models for panel data. XTFRONTIER DYNAMIC PANEL DATA Models 4.1 ESTIMATORS FOR DYNAMIC PANEL DATA MODELS 4.2 ARELLANO-BOND LINEAR DYNAMIC PANEL DATA. XTABOND COMMAND 4.3 LINEAR DYNAMIC PANEL-DATA ESTIMATION. XTPD 4.4 ARELLANO-BOVER/BLUNDELL-BOND LINEAR DYNAMIC PANEL-DATA ESTIMATION. XTPDPSYS LOGIT AND PROBIT PANEL DATA Models 5.1 METHODOLOGICAL NOTES 5.2 STATA COMMAnds FOR ESTIMATE LOGIT AND PROBIT PANEL DATA MODELS 5.3 Fixed-effects, random-effects, and population-averaged logit models. XTLOGIT 5.4 Random-effects and population-averaged probit models. Xtprobit 5.5 Random-effects and population-averaged cloglog models. xtcloglog: 5.6 Multilevel mixed-effects logistic regression. Xtmelogit CENSORED AND COUNT Panel DATA MODELS. TOBIT, POISSON AND NEGATIVE BINOMIAL MODELS 6.1 CENSORED AND COUNT PANEL DATA MODELS 6.2 CENSORED PANEL DATA MODELS 6.3 COUNT PANEL DATA MODELS

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