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Econometric analysis of panel data

Baltagi, Badi H.

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Abstrak

This book is intended for a graduate econometrics course on panel data. The prerequisites include a good background in mathematical statistics and econometrics at the level of Greene (2003). Matrix presentations are necessary for this topic. Some of the major features of this book are that it provides an up-to-date coverage of panel data techniques, especially for serial correlation, spatial correlation, heteroskedasticity, seemingly unrelated regressions, simultaneous equations, dynamic models, incomplete panels, limited dependent variables and nonstationary panels. I have tried to keep things simple, illustrating the basic ideas using the same notation for a diverse literature with heterogeneous notation. Many of the estimation and testing techniques are illustrated with data sets which are available for classroom use on the Wiley web site (www.wiley.com/go/baltagi3e). The book also cites and summarizes several empirical studies using panel data techniques, so that the reader can relate the econometric methods with the economic applications. The book proceeds from single equation methods to simultaneous equation methods as in any standard econometrics text, so it should prove friendly to graduate students. The book gives the basic coverage without being encyclopedic. There is an extensive amount of research in this area and not all topics are covered. The first conference on panel data was held in Paris more than 25 years ago, and this resulted in two volumes of the Annales de l?INSEE edited by Mazodier (1978). Since then, there have been eleven international conferences on panel data, the last one at Texas A&M University, College Station, Texas, June 2004. In undertaking this revision, I benefited from teaching short panel data courses at the University of California-San Diego (2002): International Monetary Fund (IMF), Washington, DC (2004, 2005): University of Arizona (1996): University of Cincinnati (2004): Institute for Advanced Studies, Vienna (2001): University of Innsbruck (2002): Universidad del of Rosario, Bogotá (2003): Seoul National University (2002): Centro Interuniversitario de Econometria (CIDE)-Bertinoro (1998): TorVergata University-Rome (2002): Institute for Economic Research (IWH)-Halle (1997): European Central Bank, Frankfurt (2001): University of Mannheim (2002): Center for Economic Studies (CES-Ifo), Munich (2002): German Institute for Economic Research (DIW), Berlin (2004): University of Paris II, Pantheon (2000): International Modeling Conference on the Asia-Pacific Economy, Cairns, Australia (1996). The third edition, like the second, continues to use more empirical examples from the panel data literature to motivate the book. All proofs given in the appendices of the first edition have been deleted.