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Nota di contenuto	<p>Panel Data Analysis Using EViews; Contents; Preface; About the Author; Part One: Panel Data as a Multivariate Time Series by States; 1 Data Analysis Based on a Single Time Series by States; 1.1 Introduction; 1.2 Multivariate Growth Models; 1.2.1 Continuous Growth Models; 1.2.2 Discontinuous Growth Models; 1.3 Alternative Multivariate Growth Models; 1.3.1 A Generalization of MAR(p)_GM; 1.3.2 Multivariate Lagged Variables Growth Models; 1.3.3 Multivariate Lagged-Variable Autoregressive Growth Models; 1.3.4 Bounded MLVAR(p; q)_GM; 1.3.5 Special Notes</p> <p>1.4 Various Models Based on Correlated States</p> <p>1.4.1 Seemingly Causal Models with Trend; 1.4.2 The Application of the Object "VAR"; 1.4.3 The Application of the Instrumental Variables Models; 1.5 Seemingly Causal Models with Time-Related Effects; 1.5.1 SCM Based on the Path Diagram in Figure 1.10(a); 1.5.2 SCM Based on the Path Diagram in Figure 1.10(b); 1.6 The Application of the Object POOL; 1.6.1 What is a Fixed-Effect Model?; 1.6.2 What is a Random Effect Model?; 1.6.3 Special Notes; 1.7 Growth Models of Sample Statistics; 1.8 Special Notes on Time-State Observations</p> <p>1.9 Growth Models with an Environmental Variable</p> <p>1.9.1 The Simplest Possible Model; 1.9.2 The Application of VAR and VEC Models; 1.9.3 Application of ARCH Model; 1.9.4 The Application of Instrumental Variables Models; 1.10 Models with an Environmental Multivariate;</p> <p>1.10.1 Bivariate Correlation and Simple Linear Regressions; 1.10.2</p>

Simple Models with an Environmental Multivariate; 1.10.3 The VAR Models; 1.11 Special Piece-Wise Models; 1.11.1 The Application of Growth Models; 1.11.2 Equality Tests by Classifications; 2 Data Analysis Based on Bivariate Time Series by States; 2.1 Introduction 2.2 Models Based on Independent States 2.2.1 MAR(p) Growth Model with an Exogenous Variable; 2.2.2 A General MAR(p) Model with an Exogenous Variable; 2.3 Time-Series Models Based on Two Correlated States; 2.3.1 Analysis using the Object System; 2.3.2 Two-SLS Instrumental Variables Models; 2.3.3 Three-SLS Instrumental Variables Models; 2.3.4 Analysis using the Object "VAR"; 2.4 Time-Series Models Based on Multiple Correlated States; 2.4.1 Extension of the Path Diagram in Figure 2.6; 2.4.2 SCMs as VAR Models; 2.5 Time-Series Models with an Environmental Variable Z_t , Based on Independent States 2.5.1 The Simplest Possible Model 2.5.2 Interaction Models Based on Two Independent States; 2.6 Models Based on Correlated States; 2.6.1 MLV(1) Interaction Model with Trend; 2.6.2 Simultaneous SCMs with Trend; 2.7 Piece-Wise Time-Series Models; 3 Data Analysis Based on Multivariate Time Series by States; 3.1 Introduction; 3.2 Models Based on (X_i, Y_i, Z_i) for Independent States; 3.2.1 MLVAR(p, q) Model with Trend Based on (X_i, Y_i, Z_i) ; 3.3 Models Based on (X_i, Y_i, Z_i) for Correlated States; 3.3.1 MLV(1) Interaction Model with Trend; 3.3.2 MLV(1) Interaction Model with Time-Related Effects 3.4 Simultaneous SCMs with Trend

Sommario/riassunto

"Panel Data Analysis using EViews provides graduate students, researchers, and statisticians with step-by-step guidance on how to apply EViews software to panel data analysis using appropriate empirical models and real datasets. The author explores a variety of panel data models, along with the authors own empirical findings, demonstrating the advantages and limitations of each model. The text also examines various alternative models based on panel data, as well as the best and worst ANCOVA models"--

"This book explores the use of EViews software in creating panel data analysis using appropriate empirical models and real datasets"--
