Record Nr. UNINA9910450016103321 Autore Hsiao Cheng <1943-> Titolo Analysis of panel data / / Cheng Hsiao [[electronic resource]] Cambridge:,: Cambridge University Press,, 2003 Pubbl/distr/stampa **ISBN** 1-316-08580-5 1-280-16297-X 0-511-06140-4 0-511-12101-6 1-139-14866-4 0-511-05507-2 0-511-32657-2 0-511-75420-5 0-511-06986-3 Edizione [Second edition.] 1 online resource (xiv, 366 pages) : digital, PDF file(s) Descrizione fisica Collana Econometric Society monographs;; 34 Disciplina 330/.01/5195 Soggetti **Econometrics** Panel analysis Analysis of variance Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Title from publisher's bibliographic system (viewed on 05 Oct 2015). Note generali Includes bibliographical references and index. Nota di bibliografia Nota di contenuto Cover; Half-title; Series-title; Title; Copyright; Dedication; Contents; Preface to the Second Edition; Preface to the First Edition; CHAPTER 1 Introduction; CHAPTER 2 Analysis of Covariance; CHAPTER 3 Simple Regression with Variable Intercepts; CHAPTER 4 Dynamic Models with Variable Intercepts; CHAPTER 5 Simultaneous-Equations Models; CHAPTER 6 Variable-Coefficient Models; CHAPTER 7 Discrete Data; CHAPTER 8 Truncated and Censored Data; CHAPTER 9 Incomplete Panel Data: CHAPTER 10 Miscellaneous Topics: CHAPTER 11 A Summary View: Notes; References; Author Index; Subject Index Sommario/riassunto Panel data models have become increasingly popular among applied researchers due to their heightened capacity for capturing the complexity of human behavior as compared to cross-sectional or time

series data models. As a consequence, richer panel data sets also have

become increasingly available. This 2003 second edition is a substantial revision of the highly successful first edition of 1986. Advances in panel data research are presented in a rigorous and accessible manner and are carefully integrated with the older material. The thorough discussion of theory and the judicious use of empirical examples make this book useful to graduate students and advanced researchers in economics, business, sociology, political science, etc. Other specific revisions include the introduction of the notion of strict exogeneity with estimators presented in a generalized method of moments framework, the notion of incidental parameters, more intuitive explanations of pairwise trimming, and discussion of sample selection dynamic panel models.