

1. Record Nr.	UNINA9910815167803321
Titolo	The econometrics of panel data : fundamentals and recent developments in theory and practice // Laszlo Matyas, Patrick Sevestre (eds.)
Pubbl/distr/stampa	Berlin, : Springer, c2008
ISBN	3-540-75892-5
Edizione	[3rd ed.]
Descrizione fisica	1 online resource (969 p.)
Collana	Advanced studies in theoretical and applied econometrics ; ; v. 46
Altri autori (Persone)	MatyasLaszlo SevestrePatrick
Disciplina	330.015195
Soggetti	Econometrics Panel analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Fundamentals -- Fixed Effects Models and Fixed Coefficients Models -- Error Components Models -- Endogenous Regressors and Correlated Effects -- The Chamberlain Approach to Panel Data: An Overview and Some Simulations -- Random Coefficient Models -- Parametric Binary Choice Models -- Advanced Topics -- Dynamic Models for Short Panels -- Unit Roots and Cointegration in Panels -- Measurement Errors and Simultaneity -- Pseudo-Panels and Repeated Cross-Sections -- Attrition, Selection Bias and Censored Regressions -- Simulation Techniques for Panels: Efficient Importance Sampling -- Semi-parametric and Non-parametric Methods in Panel Data Models -- Panel Data Modeling and Inference: A Bayesian Primer -- To Pool or Not to Pool? -- Duration Models and Point Processes -- GMM for Panel Data Count Models -- Spatial Panel Econometrics -- Applications -- Foreign Direct Investment: Lessons from Panel Data -- Stochastic Frontier Analysis and Efficiency Estimation -- Econometric Analyses of Linked Employer–Employee Data -- Life Cycle Labor Supply and Panel Data: A Survey -- Dynamic Policy Analysis -- Econometrics of Individual Labor Market Transitions -- Software Review.
Sommario/riassunto	This completely restructured, updated third edition of The Econometrics of Panel Data, first published in 1992, provides a general

overview of the econometrics of panel data, both from a theoretical and from an applied viewpoint. Since the pioneering papers by Kuh, Mundlak, Hoch and Balestra and Nerlove, the pooling of cross section and time series data has become an increasingly popular way of quantifying economic relationships. Each series provides information lacking in the other, so a combination of both leads to more accurate and reliable results than would be achievable by one type of series alone. This third, enhanced edition provides a complete and up to date presentation of theoretical developments as well as surveys about how econometric tools are used to study firms and household's behaviors. It contains eleven entirely new chapters while the others have been largely revised to account for recent developments in the field.

---