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Nota di contenuto	A note on left censoring / Takeshi Amemiya -- Autoregressive models with sample selectivity for panel data / Manuel Arellano, Olympia Bover, Jose M. Labeaga -- Mixture of normals probit models / John Geweke, Michael Keane -- Estimation of dynamic limited-dependent rational expectations models / Lung-Fei Lee -- A Monte Carlo study of EC estimation in panel data models with limited dependent variables and heterogeneity / Mahmoud A. El-Gamal, David M. Grether -- Properties of alternative estimators of dynamic panel models: an empirical analysis of cross-country data for the study of economic growth / Marc Nerlove -- Modified generalized instrumental variables estimation of panel data models with strictly exogenous instrumental variables / Seung Chan Ahn, Peter Schmidt -- Expectations of expansions for estimators in a dynamic panel data model: some results for weakly exogenous regressors / Jan F. Kiviet -- Re-examining the rational expectations hypothesis using panel data on multi-period forecasts /

Anthony Davies, Kajal Lahiri -- Prediction from the regression model with one-way error components / Richard T. Baillie, Badi H. Baltagi -- Bayes estimation of short-run coefficients in dynamic panel data models / Cheng Hsiao, M. Hashem Pesaran, A. Kamil Tahmiscioglu -- Bias reduction in estimating long-run relationships from dynamic heterogeneous panels / M. Hashem Pesaran, Zhongyun Zhao.

Sommario/riassunto

This important collection brings together leading econometricians to discuss advances in the areas of the econometrics of panel data. The papers in this collection can be grouped into two categories. The first, which includes chapters by Amemiya, Baltagi, Arellano, Bover and Labeaga, primarily deal with different aspects of limited dependent variables and sample selectivity. The second group of papers, including those by Nerlove, Schmidt and Ahn, Kiviet, Davies and Lahiri, consider issues that arise in the estimation of dyanamic (possibly) heterogeneous panel data models. Overall, the contributors focus on the issues of simplifying complex real-world phenomena into easily generalisable inferences from individual outcomes. As the contributions of G. S. Maddala in the fields of limited dependent variables and panel data were particularly influential, it is a fitting tribute that this volume is dedicated to him.