Panel Data Econometrics

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General information
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Textbooks

Course outline and readings
1. Static models
   1. Introduction to panel data
   2. Unobserved heterogeneity.
3. Error components.

4. Specification tests.

5. Error in variables.

Readings
- ARLL, chapters 2-4.

2. Incomplete panel data

1. Rotating panels.

2. Pseudo panels.

3. Pooling data.

4. Quasi panels.

Readings
- HS, chapter 9
- BAL, chapter 9 and 10
3. Dynamics and predetermined variables

1. Strict exogeneity and predetermined variables.

2. Partial adjustment.

3. Estimation methods.

4. Multiple individual effects.

Readings

- ARLL, chapter 7-8.


4. Discrete choice

1. Unobserved heterogeneity in non-linear models.
2. Conditional logit.
3. Random effects probit.
4. Dynamic discrete choice.
5. Fixed versus random effects.

Readings

• CAM, chapter 23.

