CIDE Summer School in Econometrics
Bertinoro (Forlì), Italy
Panel Data Analysis
Professor Badi H. Baltagi
June 9-13, 2008

Course Program

**Required Text:**


**Recommended Texts:**


**Additional Readings:**

A special issue of *Advances in Econometrics*, 2000, Vol. 15, ed. by Baltagi, Fomby and Hill.
Two special issues of *Econometric Reviews*, 2000, Vol. 19, No. 3 and 4, ed. by Maasoumi and Heshmati.

**Lectures 1 and 2:**

**Basic Review of Panel Data Methods: Estimation and Test of Hypotheses**
- Baltagi, Chapters 1-5
- Hsiao, Chapters 1-5, Arellano, Chapters 2, 3
- Matyas and Sevestre, Chapters 1-4

*This will be supplemented by empirical applications and STATA 8.0 and EViews 5.0 output.*

**Applications:**


**Lecture 3:**

**Simultaneous Equations and Dynamic Panel Data Models**
- Baltagi, Chapters 7-8
- Hsiao, Chapters 4-5 Arellano, Chapters 5-8
- Matyas and Sevestre, Chapters 7-9

**Simultaneous Equations Applications:**


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**Dynamic Panel Data Applications:**


**Additional Readings:**


**Lecture 4:**

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Unbalanced Panel Data, Rotating Panels, Pseudo-panels, Spatial Panels, Limited Dependent Variables, Selection Bias

Baltagi, Chapters 9-11
Hsiao, Section 3.9, Chapters 7 and 8
Matyas and Sevestre, Chapters 10, 11, 16, and 18

Limited Dependent Variables Panel Data Applications:


Additional Readings:

Lecture 5:

Nonstationary Panels

Baltagi, Fomby and Hill (2000)
Banerjee (1999)
Baltagi, Chapter 12

Application:

Additional Readings:


**Contact Information:**

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