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# Econometric Analysis of Panel Data

*By Badi H. Baltagi*



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This new edition of this established textbook reflects the rapid developments in the field covering the vast research that has been conducted on panel data since its initial publication. The book is packed with the most recent empirical examples from panel data literature, for example, a simultaneous equation on Crime will be added to chapter 7, which will be illustrated with STATA. Data sets will be provided as well as the programs to implement the estimation and testing procedures described in the book on the web site. Additional exercises will be added to each chapter and their solutions will be provided on the web site. The text has also been fully updated with new material on dynamic panel data models and recent results on non-linear panel models and in particular work on limited dependent variables panel data models.



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## **Econometric Analysis of Panel Data** By Badi H. Baltagi Bibliography

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## Editorial Review

### Review

"This is a definitive book written by one of the architects of modern panel data econometrics. It provides both a practical introduction to the subject matter, as well as a thorough discussion of the underlying statistical principles without taxing the reader too greatly. Since its first publication in 1995, it has quickly become a standard accompanying text in advanced econometrics courses around the world, and a major reference for researchers doing empirical work with longitudinal data."

—Professor Kajal Lahiri, State University of New York, Albany, USA.

### From the Back Cover

*Econometric Analysis of Panel Data* has become established as one of the leading textbooks for students of panel data.

The significantly revised and updated third edition from one of the leading researchers and writers in this field builds upon the success of previous editions, and includes the most recent empirical examples from panel data literature.

Updated topics include dynamic panels, nonstationary panels, limited dependent variable models, heteroskedastic panels, heterogeneous panels and spatial panels.

### Other notable features of this third edition:

- The chapter on nonstationary panels has been completely rewritten and updated to include the recent unit root panel tests with cross-section dependence, and an empirical application is given on purchasing power parity, which is illustrated using EViews.
- An empirical example on nursing labor supply has been added, illustrating limited dependent variables methods with panel data.
- Additional exercises have been added to each chapter and their solutions will be provided on the website. TSP, EViews and Stata output examples are given throughout the book.
- A simultaneous equation on crime has been added and is illustrated with Stata.
- Material on heteroskedasticity in panels is completely revised and updated with recent estimation and testing results.

### About the Author

**Badi H. Baltagi** is distinguished Professor of Economics and Senior Research Associate at the Center for Policy Research at Syracuse University. He was previously at TexasA&M University and the University of Houston. He is the author of *Econometric Analysis of Panel Data* and *Econometrics* and editor of *A Companion to Theoretical Econometrics*; *Recent Developments in the Econometrics of Panel Data*, Volumes I and II; *Nonstationary Panels, Panel Cointegration, and Dynamic Panels*; and author or co-author of over 100 publications, all in leading economics and statistics journals. Professor Baltagi is co-editor of *Empirical Economics*, and associate editor of *Journal of Econometrics* and *Econometric Reviews*. He is the replication editor of the *Journal of Applied Econometrics* and the series editor for *Contributions to Economic Analysis*. He is a fellow of the *Journal of Econometrics* and a recipient of the Plura Scripsit Award from Econometric Theory.

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