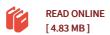




The Econometrics of Panel Data: Handbook of Theory and Applications (Paperback)

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Springer, Netherlands, 2011. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****. The aim of this volume is to provide a general overview of the econometrics of panel data, both from a theoretical and from an applied viewpoint. Since the pioneering papers by Kuh (1959), Mundlak (1961), Hoch (1962), and Balestra and Nerlove (1966), 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. Over the last 30 years much work has been done: investigation of the properties of the applied estimators and test statistics, analysis of dynamic models and the effects of eventual measurement errors, etc. These are just some of the problems addressed by this work. In addition, some specific diffi- culties associated with the use of panel data, such as attrition, heterogeneity, selectivity bias, pseudo panels etc., have also been explored. The first objective of this book, which takes up Parts I and II, is to give as complete and up-to-date a presentation of...



Reviews

It is great and fantastic. Better then never, though i am quite late in start reading this one. Your life period will likely be transform once you comprehensive reading this book.

-- Blanca Davis

An extremely wonderful book with lucid and perfect information. It is one of the most awesome publication i have read. Your life period will probably be enhance the instant you total looking at this pdf.

-- Prof. Dan Windler MD