

MODULE THREE: PANEL DATA ECONOMETRICS



Part One

- 1- Panel data econometrics: data preparation and setting, graphs, and description
- 2- One way and two way error components
- 3- Diagnostic test: panel unit root, auto correlation, cointegration, etc.
- 4- Specification tests: Hausman, Chow, Wald, etc.
- 5- Pooled OLS: when to use, shortcoming and benefits

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Part Two

- 1- Fixed effects: model formation, usage, benefits and shortcomings
- 2- Random effects: model formation, usage, benefits and shortcomings
- 3- Between effects: model formation, usage, benefits and shortcomings
- 4- GLS and differenced models
- 5- Dynamic fixed effects

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Part Three

1. Simultaneous equation models and the problem of endogeneity
2. Single Vs. system of equation models
3. Dynamic panel models
4. Arellano and Bond estimator (GMM method)
5. GMM specification and post estimation tests
6. Selection of instruments
7. Difference Vs. System GMM (When and how)

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Part Four

1. DCC under GMM
2. Dynamic Threshold
- 3- Intro. to Global VAR



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