

Analysis Of Panels And Limited Dependent Variable Models

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A collection in honour of G. S. Maddala, bringing together important recent advances in econometrics. This important collection brings together leading econometricians to discuss recent advances in the areas of the econometrics of panel data. The papers in this collection can be grouped into two categories. The first, which includes chapters by Amemiya, Baltagi, Arellano, Bover and Labeaga, primarily deal with different aspects of limited dependent variables and sample selectivity. The second group of papers, including those by Nerlove, Schmidt and Ahn, Kiviet, Davies and Lahiri, consider issues that arise in the estimation of dynamic (possibly) heterogeneous panel data models. Overall, the contributors focus on the issues of simplifying complex real-world phenomena into easily generalisable inferences from individual outcomes. As the contributions of G. S. Maddala in the fields of limited dependent variables and panel data were particularly influential, it is a fitting tribute that this volume is dedicated to him. EAN/ISBN : 9780511035814 Publisher(s): Cambridge University Press Format: ePub/PDF Author(s): Hsiao, Cheng - Pesaran, M. Hashem - Lahiri, Kajal

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