PANEL DATA LECTURES
Banco Central de Chile, Santiago, October 21-23, 2015
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Outline

1. Static models
1.1 Within-groups and error components
1.2 Clustering of standard errors
1.3 Error in variables

2. Dynamic and heterogeneous response
2.1 Covariance structures and autoregressions
2.2 Predetermined variables
2.3 Multiple effects

3. Nonlinear panels
3.1 Fixed and random effects approaches
3.2 Discrete choice
3.3 Quantile methods

Scope and readings

The lectures will review established panel data methods and selected recent developments in an applications oriented manner.

The lectures will be based on selected contents from the materials listed below.

http://www.cemfi.es/~arellano/static-panels-class-note.pdf

http://www.cemfi.es/~arellano/time-series-panels-class-note.pdf

http://www.cemfi.es/~arellano/predetermined-variables-class-note.pdf

http://www.cemfi.es/~arellano/panels-1-linear-sep2013.pdf

http://www.cemfi.es/~arellano/panels-2-nonlinear-sep2013.pdf

http://www.cemfi.es/~arellano/Lusaka-lecture-slides-2015.pdf