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What are the advantages of using panel data over cross ...

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Dynamic panel analysis is very data hungry; put more formally, all the properties of these estimators are asymptotic (i.e. worked out for infinite size samples, which - in practice - means that...

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The availability of new data sources, however, also raises new issues. In this paper we review some basic econometric methods that have been used to analyze such data sets. We also indicate areas of research where panel data may be useful.

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Panel data analysis refers to the statistical analysis of data sets consisting of multiple observations on each sampling unit. This could be generated by pooling time-series observations across a variety of cross-sectional units, including countries, firms, or randomly sampled individuals or households.

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Fixed and random effects of panel data analysis

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dents only measures on the first few time points are available. This is most problem-atic if the probability of dropout is related to the variables of interest; as elsewhere in econometrics, selection on an endogenous variable induces inconsistency of estima-

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Comments on: Panel Data Analysis—Advantages and Challenges
Manuel Arellano CEMFI, Madrid
November 2006 This paper provides an impressive, yet compact and easily accessible review of the econometric literature on panel data analysis. Professor Cheng Hsiao has succeeded in surveying, in a coherent manner, classic results as well as more ...

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Advantages and issues of panel data modeling are also discussed. We explain the proliferation of panel data studies in

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