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author of Econometric Analysis of Panel Data and Econometrics, and editor of A Companion to Theoretical Econometrics; Recent Developments in the Econometrics of Panel Data, Volumes I and II; Nonstationary Panels, Panel Cointegration, and Dynamic Panels ... 1. Baltagi - Econometric Analysis of Panel Data Essay ... Econometric Analysis of Panel Data. Class Notes. Professor William Greene Department of Economics Office: MEC 7-90, Ph. 998-0876 e-mail: wgreene@stern.nyu.edu URL: <http://people.stern.nyu.edu/wgreene>. Return to course home page. Abstract: This is an intermediate level, Ph.D. course in the area of Applied Econometrics dealing with Panel Data. The range of topics covered in the course will span a large part of econometrics generally, though we are particularly interested in those techniques as ... Econometric Analysis of Panel Data: Class Notes Library of Congress Cataloging-in-Publication Data Baltagi, Badi H. (Badi Hani) Econometric analysis of panel data / Badi H. Baltagi. — 3rd ed. p. cm. Includes bibliographical references and index. ISBN 0-470-01456-3 (pbk. : alk. paper) 1. Econometrics. 2. Panel analysis. I. Title. HB139.B35 2005 330 .01 5195-dc22 2005006840JWBK024-FM JWBK024-Baltagi March 30, 2005 7:47 Char Count= 01.1 Causal Relationships and Ceteris Paribus Analysis 3 1.2 The Stochastic Setting and Asymptotic Analysis 4 1.2.1 Data Structures 4 1.2.2 Asymptotic Analysis 7 1.3 Some Examples 7 1.4 Why Not Fixed Explanatory Variables? 9 2 Conditional Expectations and Related Concepts in Econometrics 13 2.1 The Role of Conditional Expectations in Econometrics 13 Econometric Analysis of Cross Section and Panel Data Book description. This book provides a comprehensive, coherent, and intuitive review of panel data methodologies that are useful for

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