

Ghazala Azmat - Topics in Applied Econometrics

1. Static Panel Data

Recommended Reading:

Baltagi, B. H. (2005, ed. 3) "Econometric Analysis of Panel data", Ch 1-5

Arellano, M. (2003) "Panel Data Econometrics", Ch 2-3

Wooldridge, J. M. (2002) "Econometric Analysis of Cross Section and Panel Data", Ch 10-11

Applications:

Baltagi, B. H. & J. M. Griffins (1983) "Gasoline Demand in the OECD", *European Economic Review*, Vol. 22, 117-37

Cardellichio, P.A. (1990) "Estimation of Production Behaviour Using Pooled Microdata", *The Review of Economics and Statistics*, Vol. 72, 11-18

Glick, R. & A. Rose (2002) "Does a Currency Union affect Trade? The Time Series Evidence", *European Economic Review*, Vol. 46, 1125-1151

2. Dynamic Panel Data

Recommended Reading:

Baltagi, B. H. (2005, ed. 3) "Econometric Analysis of Panel data", Ch 8

Arellano, M. (2003) "Panel Data Econometrics", Ch 5-8

Wooldridge, J. M. (2002) "Econometric Analysis of Cross Section and Panel Data", Ch 10-11

Applications:

Arellano, M. & S. Bond (1991) "Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations", *The Review of Economic Studies*, Vol. 58, 277-297

Acemoglu, D. S. Johnson, J.A. Robinson & P. Yared (2005) "From Education to Democracy?", *American Economic Review*, Vol. 95, 44-49

Baltagi, B. H., J. M. Griffin & W. Xiong (2002) "To Pool or Not to Pool: Homogenous Versus Heterogeneous Estimators Applied to Cigarette Demand", *The Review of Economics and Statistics*, Vol. 82, 117-126