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Manuel Arellano

In econometrics, the Arellano–Bond estimator is a generalized method of moments estimator used to estimate dynamic models of panel data. It was proposed in 1991 by Manuel Arellano and Stephen Bond, based on the earlier work by Alok Bhargava and John Denis Sargan in 1983, for addressing certain endogeneity problems.

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DOI:10.1093/0199245282.003.0002 Unobserved heterogeneity is one instance in where correlation between observables and unobservables may be expected. This has been a pervasive problem in cross-sectional analysis.

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Manuel Arellano (born 19 June 1957) is a Spanish economist specialising in econometrics and empirical microeconomics. Together with Stephen Bond, he developed the

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Arellano–Bond estimator, a widely used GMM estimator for panel data.

Unobserved Heterogeneity - Oxford Scholarship

Manuel Arellano is Professor at CEMFI in Madrid. He was previously a Visiting Professor of Economics at the University of Cambridge, and Editor of The Review of Economic Studies.

PANEL DATA MODELS: SOME RECENT DEVELOPMENTS*

Panel Data Econometrics Manuel Arellano Abstract. This book reviews some of the main topics in panel data econometrics. It analyses econometric models with non-exogenous explanatory variables, and the problem of distinguishing between dynamic responses and unobserved heterogeneity in panel data models. The book is divided into three parts.

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Panel Data Econometrics (Advanced Texts in Econometrics) Manuel Arellano Panel data econometrics uses both time series and cross-sectional data sets that have repeated observations over time for the same individuals (individuals can be workers, households, firms, industries, regions, or countries).

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Manuel Arellano is the author of Advanced Texts in Econometrics (4.00 avg rating, 6 ratings, 0 reviews, published 2003), Advances in Economics and Econom...

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"Dynamic Panel Data Estimation Using DPD - A Guide for Users" by Manuel Arellano and Steve Bond. Institute for Fiscal Studies Working Paper 88/15, London, 1988. DPD98 for Gauss "Dynamic Panel Data Estimation Using DPD98 for Gauss" by Manuel Arellano and Stephen Bond, December 1998. You can download two ZIP-files dpd98.zip and xdata.zip. This is not yet the final version but it is close to it.

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Manuel Arellano This book presents a modern review of some of the main topics in panel data econometrics. It deals with linear static and dynamic models, and it is aimed at a readership of graduate students and applied

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researchers. Parts of the book can be used in a graduate course on panel data econometrics,

Manuel Arellano (Author of Panel Data Econometrics)

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Manuel Arellano & Richard Blundell & Stéphane Bonhomme, 2015. " Earnings and consumption dynamics: a nonlinear panel data framework ," CeMMAP working papers CWP53/15, Centre for Microdata Methods and Practice, Institute for Fiscal Studies.

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Manuel Arellano Oxford University Press, 2003
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This book, by one of the world's leading experts on dynamic panel data, presents a modern review of some of...

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Panel Data Econometrics. Manuel Arellano. Advanced Texts in Econometrics. Description. Panel data econometrics uses both time series and cross-sectional data sets that have repeated observations over time for the same individuals (individuals can be workers, households, firms, industries, regions, or countries).

Panel Data Econometrics by Manuel Arellano

Synopsis. This book, by one of the world's leading experts on dynamic panel data, presents a modern review of some of the main topics in panel data econometrics. The author concentrates on linear models, and emphasizes the roles of heterogeneity and dynamics in panel data modelling. The book combines methods and applications, so will appeal to both the academic and practitioner markets.

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Manuel Arellano is Professor at CEMFI in Madrid. He was previously a Visiting Professor of Economics at the University of

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