



Econometrics Help

[Eviews website](#)

[Eviews Web site](#)

[Eviews Texts](#)

[Ox-Metrics](#)

[PCGive](#)

[PCGive Help](#)

[Oxmetrics Main Page](#)

[PC-Give Panel Online](#)

[help](#)

[PC-Give Panel Chapter](#)

[Stata Resources](#)

[Stata 10.0 Manuals](#)

[Stata Support](#)

[What's new in Stata](#)

[Boston College SSC](#)

Eviews Panel Econometrics Course, Abuja, Nigeria November 2010

Welcome to the class, before we begin please take this brief survey so we can better tailor the course to your needs, [click here](#), there are only a few questions, or please fill out the form distributed in class.

Main texts:

Startz, Richard (2009) *Eviews Illustrated for Version 7.0*, Quantitative Micro software, Irvine, CA. Startz data sets

Baltagi, Badi H. (2008) *Econometric Analysis of Panel Data, 4th edition*, John Wiley and sons, London.

Brooks, Chris (2008) *Introductory Econometrics for Finance, 2nd ed.* Cambridge University Press, New York.

1. **Introduction to Eviews and formatting panel data:**
[Startz, Chaps 1 and chapter 2](#) (review Eviews Basics)
Kennedy, Introduction to Econometrics, [Chapter 8](#)

2. **Checking and displaying your data:**

Baltagi, (2000) [To Pool or not to Pool : Homogenous vs Heterogeneous Estimators Applied to Cigarette Demand](#) Review of Economics and Statistics, 82:1,117-126.

3. **Applications of Panel econometrics**
Brooks [Firm panel stacked \(panelex.xls\)](#)

4. **Dynamic panel methods**

Judson, Ruth and Ann Owen (1996) ["Estimating Dynamic Panel Data Models: A Practical Guide for Macroeconomists"](#) Federal Reserve Board, January

Specification tests, robustness and causality

Attanasio, Orazio, Lucio Picci and Antonello Scorcu (1998) "Savings, Growth & Investment: [Macro analysis using a panel of countries](#)" University of London – nice discussion of *N & T tradeoffs* – see also *ReStat paper below*.

Attanasio, Orazio, Lucio Picci and Antonello Scorcu (2000) "Savings, Growth and Investment: [A macroeconomic analysis using a panel of countries](#)" *REStat*, 82:2,182-211.

Lloyd, Tim, O. Morrissey and R. Osei (2001) "Problems with Pooling in Panel Data Analysis for Developing Countries: [The Case of Aid and Trade](#)" CREDIT Paper 01/14 Univ of Nottingham, UK.

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Chapter 3

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Panel Data Sources

World Bank WDI-GDF-ADI world development indicators
<http://databank.worldbank.org/ddp/home.do?Step=3&id=4>
<http://data.worldbank.org/indicator>
<http://www.gdsnet.org/GDS/panel/> kennedychap18.pdf

1. Panel and dynamic panel econometrics
2. [Duration-survival and binary choice models](#)
3. [Instrumental Variables: beyond the Sargan test...](#)
4. [Learning Stata resources and books](#)
5. Learning Eviews resources and books
6. Growth and Development models math review
7. Financial Econometrics – intro to stochastic calculus

1. Dynamic Panel: ****highly recommended**

[Suggestions for loading Pooled and Panel Data into Eviews 5.1](#)
[Elitza's tutorial on using Xtabond2](#) Stata's new
[PC-Give Panel Online help](#) [PC-Give Panel Chapter](#)
[Eviews Panel Chapter](#) [Papers on Panel Econometrics](#)
University of Essex 2005 [Course on Panel Methods](#) EC698 part II

****Roodman, David (2006) [How to do Xtabond2: "Difference" and "System" GMM in Stata – CGD Working Paper 103, Washington D.C. \(highly recommended, not just for panel estimation\)](#)**

**

Attanasio, Orazio, Costas Meghir and Miguel Szekely (2003) "Randomized experiments and I [models of scaling up: Evidence from the Progresa](#)" ABCDE Conference, Bangalore, India.

****Baltagi, (2000) [To Pool or not to Pool : Homogenous Versus Heterogeneous Estimators. Applied to Cigarette Demand](#)" REStat, 82:1,117-126.**

2. Duration-survival and binary choice models:

[MIT Open Course: Research methods for Doctoral Students \(2004\)](#)
[Probit-Domestic Violence Stata Tutorial](#) [Baum Chapter 10](#)

****Cleves, M., W. Gould, and R. G. Gutierrez (2004) [Survival Analysis Using Stata](#), Revised Ed 1-881228-84-3 Stata Pubs ([intro to survival analysis](#) and see [chapt 2](#) on hazard functions).**

University of Essex 2005 [Course on Survival Analysis with Stata](#) EC698 Stephen Jenkins

Stephen P. Jenkins and J. A. Rigg (2001) [Dynamics of poverty in Britain](#) (nice application see also Ralph Sezter (2005) [The Political Economy of Fixed Exchange rates.](#)"

3. Instrumental Variables: how good are yours...?

****Baum, C.F., Schaffer, M.E., and Stillman, S. 2003. Instrumental Variables and GMM: Estimation and Testing. *The Stata Journal*, Vol. 3, No. 1, pp. 1-31. [Working paper version](#): Boston College Department of Economics Working Paper #545. ideas.repec.org/p/boc/bocoec/545.html see also [Baum \(2006\) Chapt 8](#)**

On program Evaluation: Ravallion (2005) [Evaluating Anti-poverty Programs](#)

4. More Stata resources books and tutorials

****[Boston College SSC](#) on line Stata program library: (to use any of over 1000 Stata routines from this library just type "ssc install ivreg2" for example) [Stata Gradplan](#) contact me if you want to purchase Stata under this plan as a**

	<p>Fordham University graduate student (mcleod@fordham.edu) **Christopher F. Baum (2006) Intro to Econometrics Using Stata, Stata Press, ISBN 1597180130 Chapter 1 and Chapt 2 highly recommended.</p> <hr/>	