



The Econometrics of Panel Data: Fundamentals and Recent Developments in Theory and Practice (Advanced Studies in Theoretical and Applied Econometrics)

From Matyas Laszlo Editor

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This restructured, updated Third Edition provides a general overview of the econometrics of panel data, from both theoretical and applied viewpoints. Readers discover how econometric tools are used to study organizational and household behaviors as well as other macroeconomic phenomena such as economic growth. The book contains sixteen entirely new chapters; all other chapters have been revised to account for recent developments. With contributions from well known specialists in the field, this handbook is a standard reference for all those involved in the use of panel data in econometrics.

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Editorial Review

From the Back Cover

This completely restructured, updated third edition of The Econometrics of Panel Data, first published in 1992, provides a general overview of the econometrics of panel data, both from a theoretical and from an applied viewpoint. Since the pioneering papers by Kuh, Mundlak, Hoch and Balestra and Nerlove, the pooling of cross section and time series data has become an increasingly popular way of quantifying economic relationships. Each series provides information lacking in the other, so a combination of both leads to more accurate and reliable results than would be achievable by one type of series alone.

This third, enhanced edition provides a complete and up to date presentation of theoretical developments as well as surveys about how econometric tools are used to study firms and household's behaviors. It contains eleven entirely new chapters while the others have been largely revised to account for recent developments in the field.

About the Author

Short CV László Mátyás

Current employer: Central European University, Academic ProRector (2003 onwards)
Department of Economics, Head of Department (October 1999-2003);
CEU University Professor of Econometrics (1999 onwards)
ERUDITE, Universite de Paris XII, Research Associate (1996 onwards);

Previous employers:

Ministry of Economic Affairs, Institute for Economic Analysis, Director and Deputy Under-Secretary of State, 1999 Jan.-Sept.;
Budapest University of Economics, Dept. of Business Economics, Associate Professor and then from 1997 Szechenyi Istvan and Full Professor of Econometrics 1989-2002 (on leave from 1991 to 1997);
Monash University, Melbourne, Australia, Dept. of Econometrics, Senior Lecturer, 1991-1997;
Research Institute for Agricultural Economics, Budapest, Senior Research Fellow 1982-1989;
ENSAE (Ecole Nationale de la Statistique et de l'Administration Economique), Paris, Researcher, 1985-1986;

Visiting positions:

University of Bonn, Germany (1987)
Universidad Autonoma de Madrid, and Instituto de Estudios Fiscales, Spain (1988)
Universite Paris XII, France (1995)

Teaching:

Econometrics and Basic Econometrics, Econometric Theory, Applied Econometrics, Micro-econometrics, and supervision of graduate and Ph.D. students.

Professional activities :

- Associate Editor, European Economic Review, 2003 onwards,
 - Member of the Scientific Committee of the Bi-annual Conference Series on Panel Data, 1994 onwards,
 - Econometric Society, Regional Co-ordinator, Winter European Meetings, 2002 onwards,
 - Member of the Program Committee of the Econometric Society European Meeting (ESEM'92), 1992,
 - Chairman of the Program Committee of the Fourth Conference on Panel Data, Budapest, 1992,
 - Secretary of the Local Organizing Committee of the Econometric Society European Meeting (ESEM'86), 1986,
 - Guest Editor of the journal Structural Change and Economic Dynamics (Oxford University Press),
- Refereeing for: the Australian Journal of Statistics, Applied Economics, Econometric Reviews, Journal of Econometrics, Empirical Economics, Journal of Applied Econometrics, Annales d'Economie et Statistique, Structural Change and Economic Dynamics, The World Economy, The Review of World Economics and the Hungarian Review of Statistics.

Short CV Patrick Sevestre

Doctor in economics mathematics and econometrics, with the aggregation of economics, Patrick Sevestre is Professor of Economics at the University Paris XII -Val de Marne (1994). He is also research fellow at l'ERUDITE, University Paris XII - Val de Marne, Consultant in the research center of Banque de France (since 1994) and teacher to the
 CEPE, Centre d'Etude des Programmes Economiques (1991-1994 and since 1996).

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