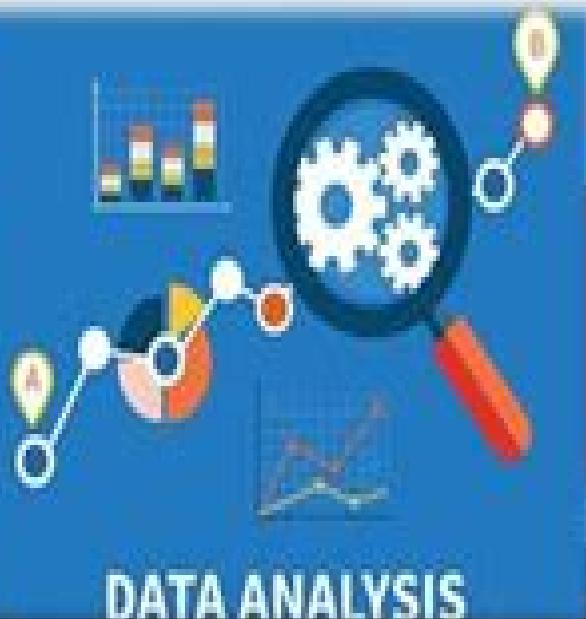


Introduction to Panel Data ANALYSIS

...using Eviews

Dr. Makuachukwu G. Ojide



Panel Data Analysis Using Eviews

César Pérez López

Panel Data Analysis Using Eviews:

Panel Data Analysis using EViews I. Gusti Ngurah Agung,2013-12-31 A comprehensive and accessible guide to panel data analysis using EViews software This book explores the use of EViews software in creating panel data analysis using appropriate empirical models and real datasets Guidance is given on developing alternative descriptive statistical summaries for evaluation and providing policy analysis based on pool panel data Various alternative models based on panel data are explored including univariate general linear models fixed effect models and causal models and guidance on the advantages and disadvantages of each one is given Panel Data Analysis using EViews Provides step by step guidance on how to apply EViews software to panel data analysis using appropriate empirical models and real datasets Examines a variety of panel data models along with the author s own empirical findings demonstrating the advantages and limitations of each model Presents growth models time related effects models and polynomial models in addition to the models which are commonly applied for panel data Includes more than 250 examples divided into three groups of models stacked unstacked and structured panel data together with notes and comments Provides guidance on which models not to use in a given scenario along with advice on viable alternatives Explores recent new developments in panel data analysis An essential tool for advanced undergraduate or graduate students and applied researchers in finance econometrics and population studies Statisticians and data analysts involved with data collected over long time periods will also find this book a useful resource

Time Series Data Analysis Using Eviews Lavra Filipek,2015-08 EViews Econometric Views is a statistical package for Windows used mainly for time series oriented econometric analysis Basic time series modelling in EViews including using lags taking differences introducing seasonality and trends as well as testing for serial correlation estimating ARIMA models and using heteroskedastic and autocorrelated consistent standard errors EViews can be applied for general statistical analysis and econometric analyses such as cross section and panel data analysis and time series estimation and forecasting EViews combines spreadsheet and relational database technology with the traditional tasks found in statistical software and uses a Windows GUI This book provides a hands on practical guide to using the most suitable models for analysis of statistical data sets using EViews an interactive Windows based computer software program for sophisticated data analysis regression and forecasting to define and test statistical hypotheses Rich in examples and with an emphasis on how to develop acceptable statistical models Time Series Data Analysis Using EViews presents statistical or econometric models for time series data This book is designed as a reference tool to time series analysis in a very powerful and popular econometric software EViews It will also address the modules and structures of EViews that will help readers to fully harness the capabilities of the software [Applied Econometric Analysis Using Cross Section and Panel Data](#) Deep Mukherjee,2024-01-03 This book is a collection of 20 chapters on chosen topics from cross section and panel data econometrics It explores both theoretical and practical aspects of selected cutting edge techniques which are gaining

popularity among applied econometricians while following the motto of keeping things simple Each chapter gives a basic introduction to one such method directs readers to supplementary references and shows an application The book takes into account that A The field of econometrics is evolving very fast and leading textbooks are trying to cover some of the recent developments in revised editions This book offers basic introduction to state of the art techniques and recent advances in econometric models with detailed applications from various developing and developed countries B An applied researcher or practitioner may prefer reference books with a simple introduction to an advanced econometric method or model with no theorems but with a longer discussion on empirical application Thus an applied econometrics textbook covering these cutting edge methods is highly warranted a void this book attempts to fills The book does not aim at providing a comprehensive coverage of econometric methods The 20 chapters in this book represent only a sample of the important topics in modern econometrics with special focus on econometrics of cross section and panel data while also recognizing that it is not possible to accommodate all types of models and methods even in these two categories The book is unique as authors have also provided the theoretical background if any and brief literature review behind the empirical applications It is a must have resource for students and practitioners of modern econometrics

Financial Econometrics Peijie Wang,2008-09-19 This book provides an essential toolkit for all students wishing to know more about the modelling and analysis of financial data Applications of econometric techniques are becoming increasingly common in the world of finance and this second edition of an established text covers the following key themes unit roots cointegration and other develop

Financial Econometrics, *Proceedings of the International Conference on Sustainable Green Tourism Applied Science - Social Applied Science 2025 (ICOSTAS-SAS 2025)* Anak Agung Ngurah Gde Sapteka,I Komang Wiratama,Fransiska Moi,Komang Widhi

Widantha,Elvira Septevany,Dewa Ayu Indah Cahya Dewi,Wayan Eny Mariani,Rifqi Nur Fakhrurozi,2025-11-12 This is an open access book ICOSTAS SOCIAL APPLIED SCIENCE SAS Topics of Interest ICoSTAS SAS Green Management and Business Administration Sustainable Tourism culture and environment based Green Accounting Taxing Digital Business Management and Society E learning and Education Community Based Sustainable Development Social Innovation and Green

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Miodrag Lovric,2025-06-19 The International Encyclopedia of Statistical Science stands as a monumental effort to enrich statistics education globally particularly in regions facing educational challenges By amalgamating the expertise of over 700 authors from 110 countries including Nobel Laureates and presidents of statistical societies it offers an unparalleled resource for readers worldwide This encyclopedia is not just a collection of entries it is a concerted effort to revive statistics as a vibrant critical field of study and application Providing a comprehensive and accessible account of statistical terms methods and applications it enables readers to gain a quick insight into the subject regardless of their background This work serves to refresh and expand the knowledge of researchers managers and practitioners highlighting the relevance and applicability of

statistics across various fields from economics and business to healthcare and public policy Furthermore it aims to inspire students by demonstrating the significance of statistics in solving real world problems thus encouraging a new generation to explore and contribute to the field **Proceedings of the International Colloquium on Business and Economics**

(ICBE 2022) Rahmawati Rahmawati,Mulyaningsih Tri,Arifin Taufiq,Hendarsjah Hidajat,2023-02-10 This is an open access book Doctoral Program of Economics and Business Faculty Universitas Sebelas Maret organizes the 2022 International Colloquium on Business and Economics The conference will be conducted both online and offline hybrid in Economic Faculty of UNS Solo on September 27 28 2022 In this conference 30 papers were selected for international proceedings Faculty of Economics and Business Universitas Sebelas Maret is one of the respectable Business School in Indonesia In the recent release from the Times Higher Education THE the faculty is categorized as Top 10 Economics and Business Faculty among hundreds of University in Indonesia Currently our faculty have 3 undergraduate degrees 3 master's degrees and 1 doctoral degree program and all of them are accredited with a rank A Econometric Analysis of Panel Data Badi H.

Baltagi,2021-03-16 This textbook offers a comprehensive introduction to panel data econometrics an area that has enjoyed considerable growth over the last two decades Micro and Macro panels are becoming increasingly available and methods for dealing with these types of data are in high demand among practitioners Software programs have fostered this growth including freely available programs in R and numerous user written programs in both Stata and EViews Written by one of the world's leading researchers and authors in the field Econometric Analysis of Panel Data has established itself as the leading textbook for graduate and postgraduate courses on panel data It provides up to date coverage of basic panel data techniques illustrated with real economic applications and datasets which are available at the book's website on springer.com This new sixth edition has been fully revised and updated and includes new material on dynamic panels limited dependent variables and nonstationary panels as well as spatial panel data The author also provides empirical illustrations and examples using Stata and EViews This is a definitive book written by one of the architects of modern panel data econometrics It provides both a practical introduction to the subject matter as well as a thorough discussion of the underlying statistical principles without taxing the reader too greatly Professor Kajal Lahiri State University of New York Albany USA This book is the most comprehensive work available on panel data It is written by one of the leading contributors to the field and is notable for its encyclopaedic coverage and its clarity of exposition It is useful to theorists and to people doing applied work using panel data It is valuable as a text for a course in panel data as a supplementary text for more general courses in econometrics and as a reference Professor Peter Schmidt Michigan State University USA Panel data econometrics is in its ascendancy combining the power of cross section averaging with all the subtleties of temporal and spatial dependence Badi Baltagi provides a remarkable roadmap of this fascinating interface of econometric method enticing the novice with technical gentleness the expert with comprehensive coverage and the practitioner with many empirical applications Professor Peter C B Phillips

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Proceedings of the 12th Gadjah Mada International Conference on Economics and Business (GAMAICEB 2024) Widya Paramita,Muhammad Ryan Sanjaya,Nurul Indarti,Fu'ad Rakhman,Leo Indra Wardhana,2025-05-01 This is an open access book The 12th Gadjah Mada International Conference on Economics and Business GAMAICEB is an annual international conference organized by the Publication Unit Faculty of Economics and Business Universitas Gadjah Mada This conference aims to provide a medium for participants to disseminate their research ideas and results and develop their networks Through the participants contribution it is hoped that this conference could provide a deeper understanding of current economics and business issues

Emerging Trends and Insights on Economic Inequality in the Wake of Global Crises Deo, Shilpa,Kumar, A.V. Senthil,2022-06-30 Global inequality has been a burning issue for years now As the economies progress it is expected that the benefits of growth will percolate to the lower sections of society However this percolation takes place in a discriminating manner Inequality can be observed in terms of health income education wealth gender availability of opportunities and other socio economic parameters The governing authorities and international agencies have been taking various corrective measures to reduce the widening levels of inequality However certain external factors like the pandemic can wash away the efforts taken and deteriorate the progress made on the inequality levels in economies Emerging Trends and Insights on Economic Inequality in the Wake of Global Crises discusses the impact of global disasters and crises on economic inequality It provides an overview of the evolution of global inequality over the years increasing different forms of inequalities amidst crises the corrective measures taken by the national and international agencies and the way forward for economies with worsening inequalities Covering topics such as crisis management digital agriculture and economic welfare this premier reference source is an essential resource for economists business leaders and executives government officials students and educators of higher education sociologists researchers and academicians

[Teach Yourself Econometric Data Analysis with EViews](#) Chukwuemeka Tiptop Okoro,2020-05-18 There is a large group of people in a variety of fields including finance economics accounting science mathematics engineering statistics and public policy who need to understand some basic concepts of time series analysis and forecasting Analyzing time series data and forecasting future values of a time series are among the most important problems that analysts face in many fields But to Successfully analyze this time series data requires that the analyst interact with computer software because the techniques and algorithms are just not suitable to manual calculations This book has been written with the aim of solving this problems by providing a step by step guide to economic and financial econometrics using EViews It contains a brief overviews of the concepts of econometric models and data analysis techniques followed by procedures of how they can be implemented in EViews This book is written as a compendium for undergraduate and graduate students in economics finance statistics and accounting It can also serve as a guide for researchers and practitioners who desire to use EViews for analyzing financial data This book may be used as a textbook companion for post

graduate level courses in time series analysis empirical finance statistics and financial econometrics Since many organizations can improve their effectiveness and business results by making better short to medium term forecasts this book should be useful to a wide variety of professionals Topics Covered with examples Include Chapter 1 Introduction to EViews Chapter 2 Descriptive Statistics and Preliminary Tests Chapter 3 Running Regression Analysis in EViews Chapter 4 Forecasting Using Regression Models Chapter 5 Economic Forecasting using ARIMA Modelling Chapter 6 Volatility Modeling ARCH GARCH and EGARCH Models An Introduction to Financial Econometrics Chapter 7 Vector Autoregressive VAR Model An Introduction to Macroeconomics Chapter 8 Vector Error Correction Model VECM Chapter 9 Autoregressive Distributed Lag Model ARDL Chapter 10 Panel Data Analysis Islamic Banking Structure and Performance Sarah Bassam

Awad,2011-12-03 Master s Thesis from the year 2010 in the subject Business economics Investment and Finance grade Merit University of Essex Essex Business School course Finance and Investment language English abstract The dissertation explores the variables in relationship with returns in Islamic Banking It also introduces the history and governance structure of Islamic Banks in the countries within the study The analysis is based on 49 banks across countries of varying economic stance from the years 2004 to 2008 Important evidence was found showing significant relationship between market concentration and returns in Islamic banks in most of the countries being studied These findings are consistent with our expectations Overall our results suggest that there are highly significant relationships between returns capital ratios market concentration and money supply which can all be used in assessing performance The Indian Journal of Labour Economics

,2005 Computational Statistics & Data Analysis ,2002 Panel Data Analysis Techniques Jonathan Sarwono,2018-03-19 Panel Data Analysis TechniquesThis book introduces data analysis procedures applied in the panel data which is the combination between the time series data and cross section data This kind of data has volatile characteristics That is why we need specific procedures that can be used to analyze such data The contents of the book include Definition of the panel data Main functions in Eviews Basic Statistics Application in Researches usingo Linear Regression o Generalized Linear Model Generalized Method of Momento Two Stage Least Squareo Co integrating Regressiono Quantile Regressiono Least Square Methodo Limited Information Maximum Likelihood and K Classo Autoregressive Conditional Heteroscedasticityo Censored or Truncated Datao Integer Count Datao Ordered Choiceo Binary Choiceo Stepwise Least Squareo Robust Least Square o Tests of Classic Assumption The calculation used is Eviews version 9 All the data are taken from the empirical researches

Econometric Models with Panel Data César Pérez López,2015-01-20 Data panels are a special type of samples in which the behavior of a certain number of economic agents is followed over time In this way the researcher can perform economic analysis and specify models with the data of cross section or cross section that are obtained when all operators are considered in an instant of time Different patterns of behaviour of all players together studied in the different temporal moments may thus be assessed Alternatively you can perform the same analysis considering time series given by the

evolution of each economic agent throughout all the periods of the sample In the latter case could be considered different patterns for individual to individual behaviour all the time interval of the sample The book focuses on practical aspects of econometrics of panel data presenting variety of solved exercise with the latest software STATA SAS SPSS and EVIEWS software was used The remarkable reads as follows MODELS WITH PANEL DATA PURE PANELS AND EXPANDED PANELS COMPARISON BETWEEN ANNUAL SAMPLES COMBINATIONS OF CROSS SECTIONS DATA POOL AND PANELS ECONOMETRIC MODELS WITH PANEL DATA PANEL DATA MODELS WITH CONSTANT COEFFICIENTS PANEL DATA MODELS WITH FIXED EFFECTS PANEL DATA MODELS WITH RANDOM EFFECTS DYNAMIC PANEL DATA MODELS LOGIT AND PROBIT PANEL DATA MODELS PANEL DATA MODELS WITH EVIEWS EVIEWS AND MODELS WITH PANEL DATA PANELS OF CONSTANT COEFICIENTS FIXED EFFECTS AND RANDOM EFFECTS EVIEWS AND DYNAMIC MODELS WITH PANEL DATA ARELLANO AND BOND METHODOLOGY PANEL DATA MODELS WITH STATA EXAMPLES MODELS WITH PANEL DATA LOGIT PROBIT AND POISSON MODELS WITH PANEL DATA ESTIMATION OF DYNAMIC PANELS USING THE ARELLANO BOND METHODOLOGY PANEL DATA MODELS WITH SAS 57 SAS AND MODELS WITH PANELDATA PROCEDURE TSCSREG SAS AND MODELS WITH PANEL DATA PROCEDURE PANEL PANEL DATA MODELS WITH SPSS STABILITY IN PANEL DATA MODELS STRUCTURAL CHANGE UNIT ROOTS AND COINTEGRATION STRUCTURAL STABILITY IN ECONOMETRIC MODELS UNSTABLE MODELS SPURIOUS REGRESSIONS SEASONAL TIME SERIES DETECTION OF SEASONALITY UNIT ROOTS TESTS STABLE MODELS IN THE LONG TERM THE COINTEGRATION ANALYSIS THE ERROR CORRECTION MODELS UNIT ROOTS AND COINTEGRATION IN SEASONAL SERIES UNIT ROOTS AND COINTEGRATION IN SERIES WITH STRUCTURAL CHANGE UNIT ROOTS AND COINTEGRATION WITH PANEL DATA STATIONARY AND SEASONALITY WITH EVIEWS ROOTS UNIT COINTEGRATION AND STRUCTURAL CHANGE WITH EVIEWS EVIEWS AND THE CONTRASTS OF UNIT ROOTS WITH PANEL DATA COINTEGRATION IN PANEL DATA MODELS UNIT ROOTS COINTEGRATION AND STRUCTURAL CHANGE WITH SAS SAS AND UNIT ROOTS TESTS WITH PANEL DATA MODELS COINTEGRATION IN PANEL DATA MODELS

Journal of Economic and Social Measurement ,2003 Quantile Regression I. Gusti Ngurah Agung,2021-06-18 QUANTILE REGRESSION A thorough presentation of Quantile Regression designed to help readers obtain richer information from data analyses The conditional least square or mean regression MR analysis is the quantitative research method used to model and analyze the relationships between a dependent variable and one or more independent variables where each equation estimation of a regression can give only a single regression function or fitted values variable As an advanced mean regression analysis each estimation equation of the mean regression can be used directly to estimate the conditional quantile regression QR which can quickly present the statistical results of a set nine QR s for tau s from 0 1 up to 0 9 to predict detail distribution of the response or criterion variable QR is an important analytical tool in many disciplines such as statistics econometrics

ecology healthcare and engineering Quantile Regression Applications on Experimental and Cross Section Data Using EViews provides examples of statistical results of various QR analyses based on experimental and cross section data of a variety of regression models The author covers the applications of one way two way and n way ANOVA quantile regressions QRs with multi numerical predictors heterogeneous QRs and latent variables QRs amongst others Throughout the text readers learn how to develop the best possible quantile regressions and how to conduct more advanced analysis using methods such as the quantile process the Wald test the redundant variables test residual analysis the stability test and the omitted variables test This rigorous volume Describes how QR can provide a more detailed picture of the relationships between independent variables and the quantiles of the criterion variable by using the least square regression Presents the applications of the test for any quantile of any numerical response or criterion variable Explores relationship of QR with heterogeneity how an independent variable affects a dependent variable Offers expert guidance on forecasting and how to draw the best conclusions from the results obtained Provides a step by step estimation method and guide to enable readers to conduct QR analysis using their own data sets Includes a detailed comparison of conditional QR and conditional mean regression Quantile Regression Applications on Experimental and Cross Section Data Using EViews is a highly useful resource for students and lecturers in statistics data analysis econometrics engineering ecology and healthcare particularly those specializing in regression and quantitative data analysis Chronic Poverty and Development Policy in India Aasha Kapur Mehta,Andrew Shepherd,2006-03-09 Focusing on the nature and politics of chronic poverty in India this book provides an analysis of poverty reduction policies from a chronic poverty perspective Using quantitative and qualitative data the volume offers an account of the major causes and consequences of chronic poverty Among other concerns the book explores the phenomenon of chronic poverty among rural casual labourers the effect of involuntary displacement and relocation on marginal groups that are chronically poor the opportunities afforded by technology for empowerment of the poor and the underprivileged and possible ways and means to strengthen existing safety nets for the vulnerable section of India s population

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