DESCRIPTION

Panel data econometrics has evolved rapidly over the last decade. Micro and Macro panels are increasing in numbers and availability and methods to deal with these data are in high demand from practitioners.

Written by one of the world's leading researchers and writers in the field, *Econometric Analysis of Panel Data* has become established as the leading textbook for postgraduate courses in panel data.

This new edition has been fully revised and updated and includes:

- A new chapter entitled *Spatial Panel Data*
- New empirical applications
- New material on non-stationary panels.
- New empirical applications using Stata and EViews.
- Thoroughly updated References.
- Additional exercises in each chapter

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. Since
its first publication in 1995, it has quickly become a standard accompanying text in advanced econometrics courses around the world, and a major reference for researchers doing empirical work with longitudinal data."

Professor Kajal Lahiri, State University of New York, Albany, USA.

"Econometric Analysis of Panel Data is a classic in its field, used by researchers and graduate students throughout the world. In this new edition, Professor Baltagi has incorporated extensive new material, reflecting recent advances in the panel data literature in areas such as dynamic (including non-stationary) and limited dependent variable panel data models. It is an invaluable read for anyone interested in panel data."  
Professor Gary Koop, University of Strathclyde, UK.

"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.

ABOUT THE AUTHOR

Badi H. Baltagi is Distinguished Professor of Economics at Syracuse University.

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NEW TO EDITION

• A new chapter entitled Spatial Panel Data
• New empirical applications

• New material on non-stationary panels.

• New empirical applications using Stata and EViews.

• Thoroughly updated References.

• Additional exercises in each chapter

FEATURES

• Written by one of the world's leading researchers and writers in the field

• A new edition of the leading textbook for postgraduate courses in panel data.

• Provides up-to-date coverage of basic panel data techniques, especially for serial correlation, spatial correlation, heteroskedasticity, seemingly unrelated regressions, simultaneous equestions, dynamic panel models, incomplete panels, limited dependent variables, count and spatial panels, and non-stationary panels.

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