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The Econometrics of Panel Data László Mátyás, Patrick Sevestre, 2013-12-01 The aim of this volume is to provide a general overview of the econometrics of panel data both from a theoretical and from an applied viewpoint Since the pioneering papers by Edwin Kuh 1959 Yair Mundlak 1961 Irving Hoch 1962 and Pietro Balestra and Marc Nerlove 1966 the pooling of cross sections 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 Over the last 30 years much work has been done investigation of the properties of the applied estimators and test statistics analysis of dynamic models and the effects of eventual measurement errors etc These are just some of the problems addressed by this work In addition some specific difficulties associated with the use of panel data such as attrition heterogeneity selectivity bias pseudo panels etc have also been explored The first objective of this book which takes up Parts I and II is to give as complete and up to date a presentation of these theoretical developments as possible Part I is concerned with classical linear models and their extensions Part II deals with nonlinear models and related issues logit and probit models latent variable models duration and count data models incomplete panels and selectivity bias point processes and simulation techniques

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The Economics and Econometrics of Innovation David Encaoua, Bronwyn H. Hall, François Laisney, Jacques Mairesse, 2013-03-09 During the past few decades the interest of economists in the sources of long term economic growth has led an increasing number of them to focus on the role of innovation in creating that growth Although some researchers have always been interested in this topic the groundbreaking work of Solow 1957 Nelson 1959 and Arrow 1962 made many

other economists recognize the central role played by innovation in almost all spheres of economic activity The Economics and Econometrics of Innovation presents a valuable overview of the work of the world's most renowned experts in the field of innovation and technical change It collects 22 outstanding contributions that reflect the results of the vast worldwide research efforts and remind us of the importance of economic incentives in shaping and directing innovative activities The volume presents an edited selection of papers that were first presented at the 10th International ADRES conference One particular goal of this book is to bring out the complementary nature of the various approaches to innovation and to facilitate in depth dialogues both between microeconomists and macroeconomists and between theoreticians and econometricians General topics that are considered range from the economy wide effects of innovation on growth and employment to the variation of individual firm innovative performance from the analysis of networks and standardization to the role of intellectual property rights and the assessment of knowledge spillovers Besides the wealth of information presented in the chapters readers of this volume will also appreciate the value of examining a single question from different angles and by using different methods

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