Duartion: 30 Hours / 8-9 Weeks

MODULE THREE: PANEL DATA ECONOMETRICS

M&S
RESEARCH HUB

Part One

1- Panel data econometrics: data preparation and setting, graphs, and description
2- One way and two way error components
3- Diagnostic test: panel unit root, auto correlation, cointegration, etc.
4- Specification tests: Hausman, Chow, Wald, etc.
5- Pooled OLS: when to use, shortcoming and benefits

Duartion: 30 Hours / 8-9 Weeks

MODULE THREE: PANEL DATA ECONOMETRICS

M&S
RESEARCH HUB

Part Two

1- Fixed effects: model formation, usage, benefits and shortcomings
2- Random effects: model formation, usage, benefits and shortcomings
3- Between effects: model formation, usage, benefits and shortcomings
4- GLS and differenced models
5- Dynamic fixed effects

Duartion: 30 Hours / 8-9 Weeks

MODULE THREE: PANEL DATA ECONOMETRICS

M&S
RESEARCH HUB

Part Three

1. Simultaneous equation models and the problem of endogeneity
2. Single Vs. system of equation models
3. Dynamic panel models
4. Arellano and Bond estimator (GMM method)
5. GMM specification and post estimation tests
6. Selection of instruments
7. Difference Vs. System GMM (When and how)

Duartion: 30 Hours / 8-9 Weeks

MODULE THREE: PANEL DATA ECONOMETRICS

M&S
RESEARCH
HUB

Part Four

1. Panel ARDL
2. Panel for limited dependent variables
3. DCC under GMM
4. Dynamic Threshold
5. Intro. to Global VAR