A Mini-Course on Panel Data Modelling

Held at the Department of Economics, University of York, July 10th 2016

We invite you to attend a one-day "Mini-Course on Panel Data Modelling" at the Department of Economics, University of York, on July 10th 2016. The event is intended towards junior researchers interested in topics related to panel data modelling, and in particular postgraduate students who would like to update and enhance their research skills on panel data analysis. The course will include a series of technical presentations and product demonstrations that will provide attendees with new knowledge and skills of wide applicability.

Highlights:

- Panel data modelling for short panels (Prof. Takashi Yamagata, University of York)
- Panel data modelling for large panels (Prof. Yongcheol Shin, University of York)
- An overview of Global VAR Modelling (Dr. L. Vanessa Smith, University of York)

In order to apply for the "Mini-Course on Panel Data Modelling" please fill in the application form and email it to: Mrs. Annette Johnson (annette.johnson@york.ac.uk).

Applications will be possible until 1st July 2016.

Important dates:

- Deadline for registration: 1st July 2016
- Decisions: 4th July 2016
- Course date: 10th July 2016

Accommodation (for up to two nights for those attending the PanDA conference) as well as a subsidy towards travel expenses will be provided for a limited number of applicants. No fees are required for the course.

The course is sponsored by the University of York and the Royal Economic Society (RES). A detailed programme follows.

Centre for Panel Data Analysis (PanDA)

A mini-course on Panel Data Modelling

(Intended for PhD students and junior researchers)

10 July 2016

Programme

11:00 – 13:00 Panel data modelling for short panels: fixed effects and random effects models; Hausman-Taylor estimation; GMM estimation of panel autoregressive models; introduction to short panel data models with interactive effects (Prof. Takashi Yamagata, University of York)

13:00 – 13:45 Lunch break

13:45 – 15:45 Modelling cross-sectional dependence (CSD) in large panels: the factor-based models of Bai and Pesaran; spatial panel data modelling; the combined approach to modelling both weak and strong CSD; an application to the stochastic frontier and the gravity model of trade flows (Prof. Yongcheol Shin, University of York)

15:45 – 16:00 Break

16:00 – 18:00 An overview of Global VAR modelling including a demonstration using the GVAR Toolbox 2.0 (Dr. L. Vanessa Smith, University of York)