Estimation of panel vector autoregression in Stata

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Abstract. Panel vector autoregression (VAR) models have been increasingly used in applied research. While programs specifically designed to fit time-series VAR models are often included as standard features in most statistical packages, panel VAR model estimation and inference are often implemented with general-purpose routines that require some programming dexterity. In this article, we briefly discuss model selection, estimation, and inference of homogeneous panel VAR models in a generalized method of moments framework, and we present a set of programs to conveniently execute them. We illustrate the pvar package of programs by using standard Stata datasets.

Keywords: stXXXX, pvar, pvarfevd, pvargranger, pvarirf, pvarsoc, pvarstable, panel vector autoregression, VAR, forecast, panel

1 Introduction

Panel vector autoregression (VAR) models originated in the macroeconometric literature as an alternative to multivariate simultaneous equation models (Sims 1980). All variables in a VAR system are typically treated as endogenous, although identifying restrictions based on theoretical priors on the dynamical relationships may be imposed to disentangle the impact of exogenous shocks onto the system. With the introduction of VAR to panel data settings (Holtz-Eakin, Newey, and Rosen 1988), panel VAR models have been used in multiple applications across fields.

In this article, we briefly review panel VAR model selection, estimation, and inference in a generalized method of moments (GMM) framework and provide a package of programs, which we illustrate using two standard Stata datasets. An early private code to implement panel VAR was Love and Zicchino (2006), who made the programs available to broadly fit online comunities.[1] This article introduces an updated package of programs

Estimation Of Panel Vector Autoregression In Stata A

CESAR PEREZ LOPEZ

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    Estimation of Panel Vector Autoregression in Stata ,2016   <u>Macroeconomic Policy Framework for Africa's Structural Transformation</u> Carlos Lopes,Abdalla Hamdok,Adam Elhiraika,2017-08-11 The main objective of this book is to identify the key sources of growth which have played a significant role in Africa s recent robust growth as well as its efforts towards economic transformation The book assesses to what extent the existing macroeconomic frameworks among African countries have been streamlined to the countries development priorities in order to achieve long term growth and economic transformation Taking into account the diversity of African countries the authors establish the economic linkages between relevant macroeconomic policy variables and the key sources of growth and development among the selected African economies based on both theoretical and empirical underpinnings Following this an outline of a macroeconomic framework for Africa s long term growth and economic transformation is suggested   *Time Series Econometrics* John D. Levendis,2023-12-23 Revised and updated for the second edition this textbook allows students to work through classic texts in economics and finance using the original data and replicating their results In this book the author rejects the theorem proof approach as much as possible and emphasizes the practical application of econometrics They show with examples how to calculate and interpret the numerical results This book begins with students estimating simple univariate models in a step by step fashion using the popular Stata software system Students then test for stationarity while replicating the actual results from hugely influential papers such as those by Granger Newbold and Nelson Plosser Readers will learn about structural breaks by replicating papers by Perron and Zivot Andrews They then turn to models of conditional volatility replicating papers by Bollerslev Students estimate multi equation models such as vector autoregressions and vector error correction mechanisms replicating the results in influential papers by Sims and Granger Finally students estimate static and dynamic panel data models replicating papers by Thompson and Arellano Bond The book contains many worked out examples and many data driven exercises While intended primarily for graduate students and advanced undergraduates practitioners will also find the book useful How to best start learning time series econometrics Learning by doing This is the ethos of this book What makes this book useful is that it provides numerous worked out examples along with basic concepts It is a fresh no nonsense practical approach that students will love when they start learning time series econometrics I recommend this book strongly as a study guide for students who look for hands on learning experience Professor Sokbae Simon Lee Columbia University Co Editor of Econometric Theory and Associate Editor of Econometrics Journal   **Physical Capital Development and Energy Transition in Latin America and the Caribbean** Jose Alberto Fuinhas,Matheus Koengkan,Renato Santiago,2021-07-10 Physical Capital Development and Energy Transition in Latin America and the Caribbean introduces the reader to applied theory and potential solutions to manage the transition from fossil energies to renewables given the resource wealth and infrastructural limitations of Latin American and Caribbean LAC countries The

work presents consistent empirical approaches and relevant econometric approaches grounded in case studies that offer realistic portrayals of complex multidisciplinary phenomena It provides policymakers with the knowledge needed for economic decision making especially regarding the energy transition and the physical capital development in the LAC and similar developing regions The work concludes by road mapping future LAC physical capital investment options to promote 21st century sustainable energy development Analyses the macroeconomics of physical capital and energy transition in LAC countries Uses case studies to draw pragmatic comparative energy policy implications Deploys econometric techniques to address empirical approaches on energy and development economics Discusses the effects of the energy transition on environmental degradation Links energy economics and public investment management Global Business Strategies in Crisis Ümit Hacıoğlu,Hasan Dinçer,Nihat Alayoğlu,2016-12-07 As the world is currently in the midst of financial and economic crises this collection of expert contributions focuses on strategy formation and implementation at various organizational levels to address the challenges ahead The latest economic turmoil and its ongoing impact on business performance are compelling top managers to develop effective business strategies and redefine the boundaries of their operational and strategic activities On one hand tremendous challenges in the competitive business environment have become a source of global threats for many small entrepreneurs On the other investors faced with today s volatile economic conditions demand more gains on their capital investments to counter balance the growing risk of global threats This book explores the question as to whether it is possible to efficiently and effectively address these threats and obstacles Are managers capable of planning and implementing strategic actions What should the major managerial strategy be in order to overcome fluctuations in a market oriented society The strategies and practices recommended here are aimed to design continuous development competencies and contribute to the stability recovery and sustainability of global business operations under volatile economic conditions This refreshingly novel book seeks to establish managerial strategies and practices for effectively responding to challenges in the competitive business environment as global volatility and fluctuations continue to worsen Asian Economic Integration Report 2017 Asian Development Bank,2017-10-01 The Asian Economic Integration Report 2017 is the annual report on Asia s progress in regional cooperation and integration RCI of the Asian Development Bank ADB It covers ADB s 48 regional members and analyzes regional and global economic linkages This year s special theme chapter The Era of Financial Interconnectedness How Can Asia Strengthen Financial Resilience examines the region s ability to absorb financial shocks and avoid instability The report introduces an RCI composite index to help monitor and evaluate RCI progress in the region The Asia Pacific Regional Cooperation and Integration Index combines six RCI components trade and investment money and finance regional value chains infrastructure connectivity movement of people and institutional and social integration New Topics in Emerging Markets ,2024-01-24 Unlock the future of global economics and business with New Topics in Emerging Markets This captivating edited volume is your gateway to

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content of the book is as follows Limited dependent variable models Discrete choice models Binary discrete choice models Multiple choice models Logit and Probit ordered models Count data models Censored models the tobit model Sample selection truncated models Correction the sample selection heckman two step estimation or heckit method Limited dependent variable models with STATA Multi equational linear models Simultaneous equations Multi equational linear models Structural form and simultaneous equations Multi equational model in reduced form Structural model identification Simultaneous equations MCI estimation Simultaneous equations linear model estimation STATA and simultaneous linear equations models Multivariate time series models VAR VARX VARMA and BVAR models Cointegration Vector autoregressive VAR models VARMA models Cointegration in VAR models Johansen test STATA and the VAR and VEC models Causality and cointegration tests Johansen test Econometrics panel data Unit roots and cointegration in panel Panel data econometric models Fixed effects panel data models Random effects panel data models Dynamic panel data models Logit and Probit panel data models Unit roots and cointegration of panel data STATA and panel data models Logit Probit and Poisson models with panel data Dynamic panel models estimation Arellano bond methodology Non linear models and systems STATA and non linear equations models Tests for diagnosis Autocorrelation heteroscedasticity normality multicollinearity and influence Conditional heteroscedasticity ARCH and GARCH tests STATA and the multicollinearity influence autocorrelation and heteroscedasticity STATA and the multicolinearity influence autocorrelation heteroscedasticity through menus Simple and multiple variance analysis and the simple and multiple covariance models General lonear models GLM and mixed models STATA and the analysis of the variance covariance the GLM model and mixed models   *ECONOMETRIC MODELS WITH PANEL DATA. APPLICATIONS WITH STATA* CESAR PEREZ LOPEZ,2022 This book explores the panel data econometrics through STATA The most important topics are the following Linear regression estimators in panel data models fixed and random effects heteroskedasticity and autocorrelation in panel data models instrumental variables and two stage least squares in panel data models dynamic panel data models logit and probit panel data models censored panel data models count panel data models Tobit panel data models Poisson panel data models negative binomial panel data models and others models with panel data   Stata Time-series Stata Corporation,2004   **Current Index to Statistics, Applications, Methods and Theory** ,1997 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields   *Stata Cross-sectional Time-series* Stata Corporation,2003

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