CEMFI Summer School

Panel Data Econometrics

Steve Bond (University of Oxford)

12-16 September 2016

Provisional Programme

Monday 12 September	Static models – Within Groups and related estimators Dynamic models I – Introduction to IV estimators
Tuesday 13 September	Dynamic models I – Differenced GMM and related estimators Implementation in Stata
Wednesday 14 September	Dynamic models II – System GMM and related estimators Implementation in Stata
Thursday 15 September	Dynamic models II – Specification tests Application to production functions
Friday 16 September	Application to production functions Exercises with Stata

Material for the course can be found at http://www.nuffield.ox.ac.uk/users/bond/