

Estimation of panel vector autoregression in Stata

Michael H. McAleer,
Department of Economics,
University of Queensland,
St. Lucia, 4072

and Professor Institute for Development Studies,
Osaka, 565-0871
(mcaleer@econ.uq.edu.au)

Shinji Tsay,
Department of Economics,
University of North Carolina,
Chapel Hill, 27599

Abstract. Panel vector autoregression (PVAR) models have been increasingly used in applied research. While progress significantly improved in the last decade, PVAR models are often estimated as standard VARs in most empirical papers. Panel PVAR model estimation and inference are often implemented with generalized likelihood methods using maximum likelihood. In this article, we study linear panel vector autoregression, estimation, and prediction using maximum likelihood as a standard method of statistical inference, and we present a set of programs to estimate PVAR models using the great package of programs by using standard Stata datasets.

Keywords: PVAR, panel, prediction, programs, linear, dynamic, maximum likelihood, vector autoregression, VAR, forecast panel

1 Introduction

Panel vector autoregression (PVAR) models (estimated by the econometrician) showing an unidirectional or bidirectional relationship between variables (Tsay (1997)) are suitable as a first system approach to panel autoregression, although extending estimation based on likelihood models to the dynamic panel VARs can be helped by maximizing the system of equations relative to the system. While the estimation of VAR by maximum likelihood (ML) (Litterman, 1999; and Tsay (1997)) panel VAR models have been used in multiple applications since VARs.

In this article, we study vector panel VAR models, estimation, prediction, and inference by a generalized method of moments (GMM) approach and provide a package of programs which are efficient using the standard Stata datasets. As with other panel maximum likelihood (ML) (Litterman (1999) and Tsay (1997)), the main advantage available in Stata is the linear structure. This article introduces an efficient package of programs

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