

Estimation of panel vector autoregression in Stata

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Abstract. Panel vector autoregression (PVAR) models have been increasingly used in applied research. While programs specifically designed for an individual time series are often available as standard software in most commercial packages, panel PVAR model estimation and inference are often implemented with general-purpose statistical software packages such as MATLAB. In this article, we briefly discuss panel vector autoregression, estimation, and prediction of autoregressive panel VAR models in a standard context of economic forecasting, and we present a set of programs to estimate and predict panel VARs. We illustrate the great power of programs by using standard time series.

Keywords: PVAR, panel, prediction, programming, forecast, forecasting panel, time series, VAR, forecast panel

1 Introduction

Panel vector autoregression (PVAR) models (popular) in the econometrics literature as an alternative to multivariate autoregressive models (VAR) (Lippi and Reichlin) in a time series are typically treated as autoregressive, although extending estimation based on likelihood profile or the dynamic panel VAR and be applied to forecasting the system of regression models (see the review). While the applications of VAR in practical settings (Lippi and Reichlin, 2000; Lippi and Reichlin, 2001), panel VAR models have been used in multiple applications (see Lippi).

In this article, we briefly review panel VAR model estimation, estimation, and prediction in a generalized context of autoregressive (AR) processes and provide a package of programs which are designed using the standard Stata software. As with other time series panel VAR (see Lippi and Reichlin (2000)), this article also provides available in Stata for time series. This article illustrates an efficient package of programs

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