

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 progress significantly improved in the last decade, their results are often confused as standard VARs in most empirical papers. Panel VAR model estimation and inference are often implemented with generalized likelihood ratio tests, maximum likelihood estimation. In this article, we firstly discuss panel structure, estimation, and prediction of autoregressive panel VAR models in a systematic context of economic literature, and we present a set of programs to estimate panel VARs. We illustrate the great power of program by using simulated panel datasets.

Keywords: PVAR, panel, prediction, program, model, dynamic, panel, VAR, simulation, VAR, forecast panel

1 Introduction

Panel vector autoregression (PVAR) models (applied to the econometric literature) are an extension to multivariate autoregressive models (AR) (Tsay, 1997) and suitable to a time series panel dataset. Instead of univariate autoregressive processes based on observed panels on the dynamic phenomena, they are based on autoregressive VAR system of regression models over time series. While the applications of VAR to panel data settings (Tsay, 1997; Tsay, and Tsay, 1997), panel VAR models have been used in multiple applications since 1990s.

In this article, we firstly review panel VAR model estimation, estimation, and prediction in a generalized context of autoregressive VAR models and provide a package of programs which are designed using two standard Stata datasets. As such article, they completed panel VAR was Levin and Lin (1993), which use the program available on Research in Linear Econometrics.¹ This article contributes an updated package of programs

¹ The authors are very grateful to the anonymous referees and participants at the 2003 Stata Users' Meeting for their useful comments. The authors are grateful to the Japanese Economic Society for support. This paper is a revised version of the working paper, Institute for Development Studies, Osaka University, 2003. The authors are grateful to the Osaka University for support. The authors are grateful to the Osaka University for support. The authors are grateful to the Osaka University for support.

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