

## 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, PVAR models are often estimated as standard VARs in most empirical papers. Panel PVAR model estimation and inference are often implemented with generalized likelihood ratio (GLS) procedures. In this article, we study linear panel vector autoregression, estimation, and prediction of autoregressive panel VAR models in a maximum likelihood or generalized likelihood ratio (GLS) framework. We provide a set of programs to estimate panel VARs. We illustrate the great power of programs by using simulated panel datasets.

**Keywords:** PVAR, panel, prediction, programs, GLS, dynamic panel, maximum likelihood, VAR, forecast panel

### 1 Introduction

Panel vector autoregression (PVAR) models (applied to the econometrics literature) are an extension to multivariate autoregressive models (AR) (Ljung, 1987) and VARs in a time series econometric model. An autoregressive distributed lag structure based on identified panels in the dynamic panel VAR can be estimated by maximizing the system of equations relative to the system. While the identification of VAR is possible using either fixed effects (Ljung, 1987) panel VAR models, there have been several useful applications using VARs.

In this article, we study vector panel VAR model estimation, prediction, and inference in a generalized likelihood ratio (GLS) framework and provide a package of programs which are efficient using the standard VAR framework. As with VARs, their maximum likelihood estimation (Ljung and Hamilton, 1987) also needs the program available in Stata to solve the problem. This article illustrates an efficient package of programs

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# Estimation Of Panel Vector Autoregression In Stata A

**Christian Drosten**



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*Estimation of Panel Vector Autoregression in Stata*, 2016 Macroeconomic Policy Framework for Africa's Structural Transformation 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

**Current Issues in Asian Tourism: Volume II** C. Michael Hall, Chris Cooper, 2021-04-05 Current Issues in Asian Tourism Volume II draws together a collection of papers from Current Issues in Asian Tourism CIAT CIAT was launched by

the editors of Current Issues in Tourism in response to the growing number of papers about tourism in Asia received by the journal and the increasing number of authors from Asian countries This volume focuses on three aspects of Asian tourism Firstly the section on marketing consumption and demand for Asian tourism includes papers on mega events creative experiences World Heritage Sites and pollution Secondly a group of papers focus on sustainable Asian tourism destinations including papers on investment climate change energy and local food Finally there are two chapters on Asian tourism research methods including the use of photography and qualitative methods The papers in this book were originally published in Current Issues in Asian Tourism

*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 understanding the dynamic forces shaping economies on the rise Delve into critical themes like financial resilience in times of crisis the impact of technology in Sub Saharan Africa the evolving landscape of education in the metaverse and much more With diverse insights from leading minds this book explores the intricacies of banking innovation ecosystems leadership in sports and the ever changing realm of e commerce in a Web3 world Gain a deeper understanding of emerging markets and their pivotal role in the global landscape Whether you are a seasoned expert or just starting your journey in economics and business this book offers a thought provoking and accessible exploration of the challenges and opportunities that define the future Don t miss your chance to stay ahead of the curve grab your copy today and embark on a journey into the heart of emerging markets

*Emerging Market Finance* Bang Nam Jeon, Ji Wu, 2020-09-28 This edited volume of *International Finance Review* examines the rising challenges facing emerging financial markets and institutions It provides significant insight and policy implications on topics including global banking risk and contagion stock market behaviour financial inclusion in the major emerging economies and more

*Stata Base Reference Manual: A-F* Stata Corporation, 2003

**The American Economic Review**, 2005

**The Journal of Economic Perspectives**, 2005 This journal attempts to fill a gap between the general interest press and other academic economics journals Its articles relate to active lines of economics research economic analysis of public policy issues state of the art economic thinking and directions for future research It also aims to provide material for classroom use and to address issues relating to the economics profession

**AMSTAT News**, 2005

**American Journal of Public Health**, 2005-07

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**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

*ADVANCED ECONOMETRICS with STATA. Concepts and Exercises* Cesar Perez Lopez, 2014-01-19 This book covers a wide typology of advanced econometric models including models of limited dependent variable discrete choice count censored truncated and sample selection Also develop models of simultaneous equations nonlinear models multivariate time series models models with panel and unit roots theory data and cointegrated models In the last chapters the most typical problems of diagnosis are addressed to check in all econometric model the analysis of

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