

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 all time-series data models are often available as standard features in most commercial packages, panel VAR model estimation and inference are often implemented with general-purpose statistical software packages. In this article, we briefly discuss several existing alternatives, and present an implementation using Stata, which is a standard method of statistical software, and we provide a set of programs to estimate PVAR models. We illustrate the great power of program by using simulated time series.

Keywords: PVAR, panel, autoregressive, program, model, estimation, panel, time series, VAR, forecast, panel

1 Introduction

Time-series vector autoregression (VAR) models (popular) in the econometrics literature are an alternative to multivariate simultaneous equations models (Stock 1987). All variables in a VAR system are jointly treated as endogenous, although identifying restrictions based on theoretical priors or the structural form may need to be imposed to distinguish the system of equations (for the VAR model). While the identification of VAR is possible using either Stock (1987) or Sims and Stock (1987), panel VAR models have been used in multiple applications since VAR.

In this article, we briefly review panel VAR model estimation, estimation, and inference in a generalized method of moments (GMM) framework and provide a package of programs which are designed using the standard Stata language. As with other time-series model estimation software (Lippi and Reichlin 2002), this package also provides available an interface to other languages.¹ This article illustrates an efficient package of programs

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Table of Contents Estimation Of Panel Vector Autoregression In Stata A

1. Understanding the eBook Estimation Of Panel Vector Autoregression In Stata A
 - The Rise of Digital Reading Estimation Of Panel Vector Autoregression In Stata A
 - Advantages of eBooks Over Traditional Books
2. Identifying Estimation Of Panel Vector Autoregression In Stata A
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Estimation Of Panel Vector Autoregression In Stata A
 - User-Friendly Interface
4. Exploring eBook Recommendations from Estimation Of Panel Vector Autoregression In Stata A
 - Personalized Recommendations
 - Estimation Of Panel Vector Autoregression In Stata A User Reviews and Ratings
 - Estimation Of Panel Vector Autoregression In Stata A and Bestseller Lists
5. Accessing Estimation Of Panel Vector Autoregression In Stata A Free and Paid eBooks
 - Estimation Of Panel Vector Autoregression In Stata A Public Domain eBooks
 - Estimation Of Panel Vector Autoregression In Stata A eBook Subscription Services
 - Estimation Of Panel Vector Autoregression In Stata A Budget-Friendly Options

6. Navigating Estimation Of Panel Vector Autoregression In Stata A eBook Formats
 - ePub, PDF, MOBI, and More
 - Estimation Of Panel Vector Autoregression In Stata A Compatibility with Devices
 - Estimation Of Panel Vector Autoregression In Stata A Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Estimation Of Panel Vector Autoregression In Stata A
 - Highlighting and Note-Taking Estimation Of Panel Vector Autoregression In Stata A
 - Interactive Elements Estimation Of Panel Vector Autoregression In Stata A
8. Staying Engaged with Estimation Of Panel Vector Autoregression In Stata A
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Estimation Of Panel Vector Autoregression In Stata A
9. Balancing eBooks and Physical Books Estimation Of Panel Vector Autoregression In Stata A
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Estimation Of Panel Vector Autoregression In Stata A
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Estimation Of Panel Vector Autoregression In Stata A
 - Setting Reading Goals Estimation Of Panel Vector Autoregression In Stata A
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Estimation Of Panel Vector Autoregression In Stata A
 - Fact-Checking eBook Content of Estimation Of Panel Vector Autoregression In Stata A
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements

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