Panel Data Analysis

Course title - Intitulé du cours	Panel Data Analysis
Level / Semester - Niveau /semestre	M2 / S1
School - Composante	Ecole d'Economie de Toulouse
Teacher - Enseignant responsable	BOUMAHDI RACHID
Other teacher(s) - Autre(s) enseignant(s)	
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Other teacher(s) - Autre(s) enseignant(s)	
Lecture Hours - Volume Horaire CM	21
TA Hours - Volume horaire TD	
TP Hours - Volume horaire TP	0
Course Language - Langue du cours	Anglais
TA and/or TP Language - Langue des TD et/ou TP	Anglais

Teaching staff contacts - Coordonnées de l'équipe pédagogique :

Email: rachid.boumahdi@TSE-fr.eu

Office(s) number(s): T231

office(s) hours/day(s) of the week when students can drop by: Tuesday and Thursday at 2:00pm

Preferred means of interaction: by email and prior appointment

Course's Objectives - Objectifs du cours :

1) The estimation of the one-way Error-Component Regression Model

2) The estimation of the two-way Error-Component Regression Model

3) Panel data model with time and individual invariant regressors

4) Simultaneous equations with Error Components

5) The use SAS/IML software

Prerequisites - Pré requis :

Skills and competences needed/previously acquired:

1) The estimation of the simple and multiple regression Model for cross section data

2) The Kronecker product

Practical information about the sessions - Modalités pratiques de gestion du cours :

The laptops and tablets are accepted.

The students can participate by using SAS software to apply the theoretical methods presented in the classroom

Grading system - Modalités d'évaluation :

Grading system: final exam

Bibliography/references - Bibliographie/références :

1) Baltagi B. H., (2014), Econometric Analysis of Panel Data, 5th edition, Wiley.

2) Wooldridge J. M., (2010), Econometric Analysis of Cross Section and Panel Data,

2nd edition, The MIT Press.

3) Laszlo Matyas ans Patrick Sevestre, (2008), The Econometrics of Panel data, Fundamentals and Recent Developments in Theory and Practice, Springer.

Session planning - Planification des séances :

First part of the session: theoretical presentation of the model and its estimation.

Second part of the session: Use of data set with SAS software.

Distance learning – Enseignement à distance :

Interactive virtual classrooms - Remote (online) tutorials (classes