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Concept of
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Model***

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#serialcorrelation
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#var #vecm
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#serialcorrelation*

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used in applied
research. While
programs
specifically
designed to fit time-
series VAR models
are often included
as standard
features in most
statistical

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packages, panel
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estimation and
inference are often
implemented with
general-use
routines that
require some
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estimate time-
series VAR models
are often included
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routines that
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R.M. Abrigo and
Inessa Love
(February 2015)

Abstract. Panel
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(VAR) models have
been increasingly
used in applied
research. While
programs
specifically
designed to
estimate time-

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series VAR models are often included as standard features in most statistical packages, panel VAR model estimation and inference are often implemented with general-use routines that require some programming

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We derive a bias-corrected least-squares estimator for panel vector autoregressions with fixed effects.

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The estimator is straightforward to implement and is asymptotically unbiased under asymptotics where the number of time series observations and the number of cross-sectional observations grow at the same rate.

Bias-corrected

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This paper
considers
estimation and
testing of vector
autoregressio n
coefficients in
panel data, and
applies the
techniques to

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Analyze the
dynamic
relationships
between wages an
d hours worked in
two samples of
American males.
The model allows
for nonstationary
individual effects
and is estimated by
applying
instrumental
variables to the

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**Estimating
Vector
Autoregressions
with Panel Data**

Vector

AutoRegressive
models We say
that the process y_t
follows a
vector

autoregressive

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 Autoregression
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model of order p , denoted VAR(p) if $y_t = \alpha + A_1 y_{t-1} + \dots + A_p y_{t-p} + u_t$; $t \in \mathbb{Z}$, p is a positive integer, A_i are fixed $(K \times K)$ coefficient matrices, $\alpha = (\alpha_1, \dots, \alpha_K)'$ is a fixed $(K \times 1)$ vector of intercept terms, $u_t = (u_{1t}, \dots, u_{Kt})'$ is a K -dimensional white noise with

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Lesson 17:
Vector
AutoRegressive
Models

Vector
autoregression
(VAR) is a
statistical model
used to capture the
relationship
between multiple
quantities as they
change over time.

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VAR is a type of
stochastic process
model. VAR models
generalize the
single-variable
(univariate)
autoregressive
model by allowing
for multivariate
time series .

Vector
autoregression -
Wikipedia

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could indicate countries, sectors, markets or combinations of

them. Then a panel VAR is $y_{it} = A_0 y_{it} + A_1 y_{it-1} + u_{it}$ $i = 1, \dots, N$ $t = 1, \dots, T$ (2) where u_{it} is a $G \times 1$ vector of random disturbances and, as the notation makes it clear, A_0 and A_1 may

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depend on the
cross-sectional
unit. When a panel
VARX is

considered, the
representation is $y_{it} = A_0 y_{it} + A$

Panel Vector Autoregressive Models: A Survey

Key Concept 16.1
Vector

Autoregressions

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The vector autoregression (VAR) model extends the idea of univariate autoregression to (k) time series regressions, where the lagged values of all (k) series appear as regressors. Put differently, in a VAR model we

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regress a vector of
time series
variables on lagged
vectors of these
variables. As for
AR(p) models,
the lag order is
denoted by p ...

**16.1 Vector
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With the panel data

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and the potential
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R and L, a sensible
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approach is Panel
Vector
Autoregression
(PVAR), which
extends the
traditional ...

Estimation of

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Estimating Vector
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780 Estimation of
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and levels of Y it
from earlier periods
as proposed by
Anderson and Hsiao
(1982). This estimator,
however, possesses
some problems.
The FD transformation
magnifies the
gap in unbalanced

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panels. For instance, if some Y_{it-1} are not available, then the $FDsattimet$ and $t-1$ are likewise missing. Also, the necessary time periods

The Stata Journal

The estimation of the parameters and the covariance

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For $Y = (y_1, \dots, y_T)$
and $Z = (z_1, \dots, z_T)$
with z as a vector
of lagged values of y
and possible
deterministic terms
the least squares
estimator of the
parameters is $\hat{A} =$
 $YZ(ZZ')^{-1}$.

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**An Introduction
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Autoregression
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The first vector autoregressive panel model (PVAR) was introduced by Holtz-Eakin et al. (1988). Binder et al. (2005) extend their equation-by-equation estimator for a

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PVAR model with
only endogenous
variables that are
lagged by one
period.

**pvargmm: GMM
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Models in
panelvar ...**

Panel vector
autoregression
(VAR) models have

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been increasingly used in applied research. While programs specifically designed to estimate time-series VAR models are often included as standard features in most statistical packages, panel VAR model

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dexterity.

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the empirical

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analysis we
estimate panel
vector
autoregression
(panel VAR) model
in order to model
the interplay
among
macroeconomic
fundamentals
(inflation, output
gap, public debt
and interest rates)
and the country's

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risk premium
volatility. We show
that overheating of
the economy,
along

The Determinants of Country's Risk Premium Volatility y ...

functions derived
from Panel Vector
Autoregression
(PVAR) methodol-

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log. The estimates
are conducted
using annual data
for a panel of four
CMA countries for
the period 1980 -
2012. The results
show that a pos-
itive shock to South
African repo rate
signi...cantly
affects lending
rates, inflation and
economic growth in

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