

Econometrics II

Dragana Stanišić

CERGE-EI
Lectures 8 and 9

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Lecture 8 Topics

Topics covered:

- I Test for random effects B-P LM
- II Short review of unobserved effects model
- III Fixed effects model

Lecture 9 Topics

Topics covered:

- I Overview of FE and FD
- II Hausman test
- III Two-way effects
- IV Unbalanced panels

Resources

Wooldridge (2003): Intro. Econometrics (Ch 13; Ch 14)

Wooldridge (2003): Advanced Econometrics (6.3; 7.8; Ch 10)

Green (2003): Ch 13 (optional)

Cameron, Triverdi (2005): Ch.21