

Workshop on panel data

Amsterdam School of Economics, University of Amsterdam

Friday afternoon and Saturday morning 21-22 June 2013

Venue: De Burcht, Henri Polaklaan 9, Amsterdam
Format: Speaker 30 minutes, discussant 10 minutes, 5 minutes general discussion
Registration: by email (secretariaat-ase@uva.nl)
Organizer: Maurice Bun (University of Amsterdam)

Programme Friday 21 June

13:00-13:15 Welcome

13:15-15:30 Session 1

Rutger Poldermans (University of Amsterdam)
Weak identification robust inference in dynamic panel data models
Discussant: Frank Windmeijer (University of Bristol)

Jan Kiviet (University of Amsterdam & Nanyang Technological University)
Efficiency gains by modified GMM estimation in linear models under heteroskedasticity
Discussant: Jörg Breitung (University of Bonn)

Frank Windmeijer (University of Bristol)
Efficient GMM estimation of dynamic panel data models in unbalanced panels
Discussant: Aico van Vuuren (VU University Amsterdam)

15:30-16:00 coffee/tea break

16:00-18:15 Session 2

Siem Jan Koopman (VU University Amsterdam)
non-Gaussian panel time series data
Discussant: Richard Paap (Erasmus University Rotterdam)

Kaddour Hadri (Queen's University Belfast)
Covariate unit root test for cross-sectionally dependent panel data
Discussant: Charles Bos (VU University Amsterdam)

Jörg Breitung (University of Bonn)
Bias-corrected estimators for various dynamic panel data models
Discussant: Martin Carree (Maastricht University)

18:30-22:30 drinks/dinner (Café de Jaren, Nieuwe Doelenstraat 20-22)

Programme Saturday 22 June

9:00-10:30 Session 3

Geert Dhaene (KU Leuven)

Likelihood and incidental parameters

Discussant: Noud van Giersbergen (University of Amsterdam)

Jean Marie Dufour (McGill University)

Useful invariance results for multivariate heteroskedasticity and autocorrelation robust tests

Discussant: Peter Boswijk (University of Amsterdam)

10:30-11:00 coffee/tea break

11:00-13:15 Session 4

Andrew Pua (University of Amsterdam)

The projected score approach to bias reduction in panel data models

Discussant: Kees Jan van Garderen (University of Amsterdam)

Arturas Juodis (University of Amsterdam)

Iterative bias correction procedures revisited: a short Monte Carlo study

Discussant: Jan Kiviet (University of Amsterdam & Nanyang Technological University)

Tom Wansbeek (University of Groningen)

LIML in panels

Geert Dhaene (KU Leuven)

13:15-14:00 Lunch

14:00 end of the workshop



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