

UTD
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Specification Problems in Panel Data Analyses

Day 1:

Overview
Dynamics
Unit Heterogeneity

Background Readings:

Anderson, T.W. und Cheng Hsiao, 1981. Estimation of Dynamic Models with Error Components, *Journal of the American Statistical Association* 76, 598-606.

Arellano, Manuel und Stephen Bond, 1991. Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations, *Review of Economic Studies* 58, 277-297.

Beck, Nathaniel and Jonathan Katz, 1995. What to do (and not to do) with Time-Series Cross-Section Data, *American Political Science Review* 89, 634-647.

Main Readings:

Christopher Adolph, Daniel Butler and Sven Wilson, 2005. Like Shoes and Shirt, one Size does not fit All: Evidence on Time Series Cross-Section Estimators and Specifications from Monte Carlo Experiments, unpubl. manuscript, University of Washington.
[Adolph_butler_wilson.pdf]

Plümper, Thomas, Vera E. Troeger und Philip Manow, 2005. Panel Data Analysis in Comparative Politics. Linking Method to Theory, *European Journal of Political Research* 44, 327-354.
[ejpr_panel_data.pdf]

Plümper, Thomas und Vera E. Troeger, 2007. Efficient Estimation of Time-Invariant and Rarely Changing Variables in Finite Sample Panel Analyses with Unit Effects, *Political Analysis* 15, 124-139.
[pa_time_invariants.pdf]

Day 2:

Analysis of Spatial Effects in Panel Data
Specification of Spatial Effects in (directed) Dyadic Data

Background Readings:

Franzese, Robert J. and Jude C. Hays, 2007a. Spatial Econometric Models of Cross-Sectional Interdependence in Political Science Panel and Time-Series-Cross-Section Data, *Political Analysis* 15, 140-164.

Beck, Nathaniel, Kristian Gleditsch and Kyle Beardsley. 2006. Space Is More than Geography: Using Spatial Econometrics in the Study of Political Economy. *International Studies Quarterly* 50, 27-44.

Essential Readings

Plümper, Thomas and Eric Neumayer 2008. Model Specification in the Analysis of Spatial Dependence. unpubl. Manuscript University of Essex.
[spatial33.pdf]

Neumayer, Eric and Thomas Plümper, 2008. Spatial Effects in Dyadic Data. unpubl. Manuscript, London School of Economics.
[ppsa17.pdf]