

NONLINEAR DYNAMIC PANEL DATA MODELS

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Outline

1. Models, parameters of interest, and incidental parameters
 - 1.1 Review of some nonlinear models
 - a) Discrete choice
 - b) Censoring and selection
 - c) Count data
 - d) Conditional variance
 - 1.2 Policy parameters
 - 1.3 The incidental parameter problem
2. Static models
 - 2.1 Fixed effects
 - a) Conditional MLE
 - b) Maximum score
 - c) Fixed T identifiability
 - 2.2 Random effects
 - a) Simulation based estimation
 - b) Semiparametric approaches
 - 2.3 Bias reduction
3. Dynamic models
 - 3.1 The initial conditions problem
 - 3.2 Dynamic discrete choice and duration
 - 3.3 Random effects
 - 3.4 Fixed effects
 - 3.5 Large T and N
 - 3.6 Fixed T Bounds

Readings

General

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Dynamic models

• Random effects

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