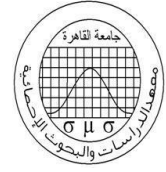




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Some Estimation Methods for Dynamic Panel Data Models

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A Thesis Submitted to the
Department of Applied Statistics and Econometrics
In Partial Fulfillment of the Requirements for the Degree of
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2014

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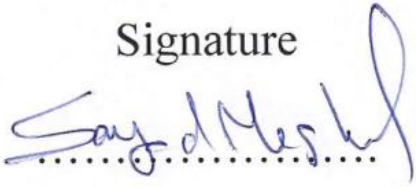
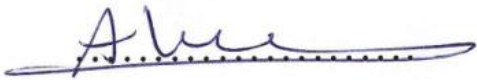
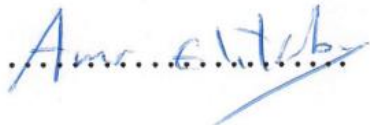
Approval Sheet

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List of Abbreviations

2SLS	Two Stage Least Squares
AR(1)	First-Order Autoregressive
CVE	Covariance Estimator
DIF	First-Difference GMM
DIF1	One-Step DIF
DIF2	Two-Step DIF
DPD	Dynamic Panel Data
FE	Fixed Effects
GLS	Generalized Least Squares
GMM	Generalized Method of Moments
IV	Instrumental Variables
KI	Kantorovich Inequality
LEV	Level GMM
LEV1	One-Step LEV
LEV2	Two-Step LEV
LIML	Limited Information Maximum Likelihood
LS	Least Squares
LSDV	Least Squares Dummy Variables

MD	Minimum Distance
ML	Maximum Likelihood
OLS	Ordinary Least Squares
QML	Quasi-Maximum Likelihood
RMSE	Root Mean Squared Error
SYS	System GMM
SYS1	One-Step SYS
SYS2	Two-Step SYS
WCJSYS1	One-Step Weighted (with CJ) SYS
WCJSYS2	Two-Step Weighted (with CJ) SYS
WCSYS1	One-Step Weighted (with C) SYS
WCSYS2	Two-Step Weighted (with C) SYS
WG	Within Group
WJSYS1	One-Step Weighted (with J) SYS
WJSYS2	Two-Step Weighted (with J) SYS
WLEV1	Optimal One-Step Weighted LEV
WLEV2	Optimal Two-Step Weighted LEV

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