Seminario de Tópicos en Econometría – Paneles Dinámicos

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Objetivo: Este seminario estudia paneles dinámicos, una estructura de datos de uso frecuente en la práctica. El curso cubre aspectos analíticos, conceptuales y empíricos, en igual proporción.

Evaluación: Un trabajo práctico con datos empíricos o simulaciones de Monte Carlo en los cuales aplicar los conocimientos adquiridos.

Temario: Revisión de los modelos para datos en paneles. Paneles dinámicos. Heterogeneidad individual vs. dependencia dinámica. Heteroscedasticidad y correlación serial. Clusters. Sesgo de paneles dinámicos (Nickel bias), efectos fijos y aleatorios. La solución de variables instrumentales (Anderson-Hsiao) y modelos GMM (Arellano-Bond, Blundell-Bond). Uso y abuso de las técnicas GMM. El problema de "demasiados instrumentos". Estimadores de máxima verosimilitud. Aplicaciones empíricas.

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