İleri Dinamik Panel Veri Analizi

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Toplam Ders Saati: 6 saat (2 gün x 3 saat)
Not: Derste GAUSS programından yararlanılacaktır. Yüksek Lisans ve Doktora öğrencilerine 99$ değerindeki 1 yıllık Gauss lisansı ücretsiz olarak sunulacaktır.

Yapısal Kırılmalı Panel Birim Kök/Durağanlık Testleri

LM-level break	Im, K., Lee, J., Tieslau, M. (2005) Panel LM Unit-root Tests with Level Shifts, Oxford Bulletin of Economics and Statistics 67, 393–419.
	Westelund, J. (2012) Testing for unit roots in panel time-series models with multiple level breaks, The Manchester School Vol 80 No. 6 671–699.
LM-trend break	Lee, J., & Tieslau, M. (2017). Panel LM unit root tests with level and trend shifts. Economic Modelling.
PANIC LM-Break	Bai, J. and Carrion-i-Silvestre, J. L. (2009). Structural changes, common stochastic trends, and unit roots in panel data, Review of Economic Studies, 76, 471–501.
PANIC LM-Fourier	Nazlioglu, S., Lee, J., Tieslau, M., Karul, C., & You, Y. (2023). Smooth structural changes and common factors in nonstationary panel data: an analysis of healthcare expenditures. Econometric Reviews, 42(1), 78-97.
Panel KPSS-Break	Carrion-i-Silvestre, J.L., Del Barrio-Castro, T., Lopez-Bazo, E., (2005) Breaking the panels: An application to GDP per capita, Econometrics Journal, 8, 159–175.
	Hadri, K., & Rao, Y. (2008). Panel Stationarity Test with Structural Breaks. Oxford Bulletin of Economics and Statistics, 70(2), 245-269.
Panel KPSS-Fourier	Nazlioglu, S., & Karul, C. (2017). A panel stationarity test with gradual structural shifts: Re-investigate the international commodity price shocks. Economic Modelling, 61, 181-192.
Yeni Uzantılar	Nazlioglu, S., Payne, J. E., Lee, J., Rayos-Velazquez, M., & Karul, C. (2021). Convergence in OPEC carbon dioxide emissions: Evidence from new panel stationarity tests with factors and breaks. Economic Modelling, 100, 105498.

Yapısal Kırılmalı Eşbütünleşme Testleri

Level Break	Westerlund, J. (2006) Testing for panel cointegration with a level break, Economics Letters, 91, 27–33.
Multiple Breaks	Westerlund, J. (2006). Testing for panel cointegration with multiple structural breaks. Oxford Bulletin of Economics and Statistics 68, 101-132.
	Westerlund, J., Edgerton, D. L. (2008). A Simple Test for Cointegration in Dependent Panels with Structural Breaks. Oxford Bulletin of Economics and Statistics, 70, 665-704.