

Dinamik Panel Veri Analizi

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Birim Kök/Durağanlık Testleri

Panel Birim Kök Testleri

- LLC Levin, A., Lin, C. F. and Chu, C. S. J. (2002) Unit root test in panel data: asymptotic and finite sample properties, *Journal of Econometrics*, 108, 1-24.
- IPS Im, K. S., Pesaran, M. H. and Shin, Y. (2003) Testing for unit roots in heterogeneous panels, *Journal of Econometrics*, 115, 53-74
- MW Maddala, G. S. and Wu, S. (1999) A comparative study of unit root tests with panel data and a new simple test, *Oxford Bulletin of Economics and Statistics*, special issue, 631-52.
- Choi Choi, I. (2001) Unit root tests for panel data, *Journal of International Money and Finance*, 20, 249-72.
- PANIC Bai, J. and Ng, S. (2004) A PANIC attack on unit roots and cointegration, *Econometrica*, 72, 1127-78.
- Westerlund, J., & Larsson, R. (2009). A note on the pooling of individual PANIC unit root tests. *Econometric Theory*, 25(6), 1851-1868.
- Bai, J., & Ng, S. (2010). Panel unit root tests with cross-section dependence: a further investigation. *Econometric Theory*, 26(4), 1088-1114.
- Reese, S., & Westerlund, J. (2016). PANICCA: Panic on Cross-Section Averages. *Journal of Applied Econometrics*, 31(6), 961-981.
- Bai, J., & Ng, S. (2002). Determining the number of factors in approximate factor models. *Econometrica*, 70(1), 191-221.
- CADF & CIPS Pesaran, M.H. (2007) A simple unit root test in the presence of cross-section dependence, *Journal of Applied Econometrics*, 22 (2), 265-312.

Panel Durağanlık Testleri

- Hadri Hadri, K. (2000), Testing for Unit Roots in Heterogeneous Panel Data, *Econometrics Journal*, 3, 148-161.
- YW Yin, Y. and S. Wu (2001), "Stationarity Tests in Heterogeneous Panels," in Badi H. Baltagi, Thomas B. Fomby, R. Carter Hill (ed.) *Nonstationary Panels, Panel Cointegration, and Dynamic Panels* (Advances in Econometrics, Volume 15) Emerald Group Publishing Limited, pp.275 - 296.
- PANIC Bai, J., and S. Ng (2005), "A New Look at Panel Testing of Stationarity and the PPP Hypothesis," In: Andrews, D.W.K., Stock, J.H. (Eds.), *Identification and Inference for Econometric Models. Essays in Honor of Thomas Rothenberg*. Cambridge University Press, Cambridge.
- HK Hadri, K., Kurozumi, E., (2012) A simple panel stationarity test in the presence of serial correlation and a common factor, *Economics Letters* 115, 31-34.
- Extensions 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.

Eşbütünleşme Testleri

Pedroni	Pedroni, P., 1999. Critical values for cointegration tests in heterogeneous panels with multiple regressors. <i>Oxford Bulletin of Economics and Statistics</i> 61, 653–670. Pedroni, P., 2004. Panel cointegration: asymptotic and finite sample properties of pooled time series tests with an application to the PPP hypothesis: new results. <i>Econometric Theory</i> 20, 597–627.
CUSUM	Westerlund, J., 2005. A Panel CUSUM Test of the Null of Cointegration, <i>Oxford Bulletin of Economics and Statistics</i> 67, 231–262.
ECM	Westerlund, J., 2007. Testing for Error Correction in Panel Data, <i>Oxford Bulletin of Economics and Statistics</i> 69, 709–748.
LM	Westerlund, J., Edgerton, D. L., 2007. A Panel Bootstrap Cointegration Test. <i>Economics Letters</i> 97, 185–190.
Durbin-h	Westerlund, J., 2008. Panel cointegration tests of the Fisher effect, <i>Journal of Applied Econometrics</i> 23, 193–233.

Eşbütünleşme Tahmincileri

Panel FMOLS	Pedroni, P., 2000. Fully modified OLS for heterogeneous cointegrated panels. <i>Advances in Econometrics</i> 15, 93–130.
Panel DOLS	Pedroni, P., 2001. Purchasing Power Parity Tests in cointegrated panels. <i>Review of Economics and Statistics</i> 83, 727–731.
CUP-FM	Bai, J., and C. Kao. (2005). “On the Estimation and Inference of a Panel Cointegration Model with Cross-Sectional Dependence.” In B. Baltagi (ed.), <i>Contributions to Economic Analysis</i> . Amsterdam: Elsevier.
BA-OLS	Westerlund, J. (2007) Estimating Cointegrated Panels with Common Factors and the Forward Rate Unbiasedness Hypothesis, <i>Journal of Financial Econometrics</i> , 2007, Vol. 5, No. 3, 491–522.

Panel Nedensellik

Dumitrescu & Hurlin	Dumitrescu, E., Hurlin, C. (2012) Testing for Granger non-causality in heterogeneous panels, <i>Economic Modelling</i> 29 (2012) 1450–1460.
Panel Fisher	Emirmahmutoglu, F., Kose, N. (2011) Testing for Granger causality in heterogeneous mixed panels, <i>Economic Modelling</i> 28 (2011) 870–876.
Bootstrap test	Kónya, L. (2006) Exports and growth: Granger causality analysis on OECD countries with a panel data approach, <i>Economic Modelling</i> , 23 (6), pp. 978–992.

Spesifikasyon Testleri

LM	Breusch, T.S. and Pagan, A.R. (1980) The Lagrange multiplier test and its applications to model specification in econometrics, <i>Review of Econometric Studies</i> , 47 (1), 239–253.
CD	Pesaran, M.H. (2004) General diagnostic tests for cross section dependence in panels, <i>CESifo Working Paper Series</i> , 1229.

BA-LM	Pesaran, M. H., Ullah, A. and Yamagata, T. (2008) A bias-adjusted LM test of error cross-section independence, <i>Econometrics Journal</i> 11, 105–127.
Delta	Pesaran, M. H., Yamagata, T. (2008) Testing slope homogeneity in large panels, <i>Journal of Econometrics</i> , 142(1), pp. 50–93.