

High-Dimensional
Non-Stationary Time Series Analysis



IRTG 1792 Short Course

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Panel Data Models with Applications

In this short course, we begin with basic linear panel data models, and then gradually move to more sophisticated models such as semiparametric dynamic panel data models, semiparametric quantile models and semiparametric models with cross-sectional dependence. The course will cover some recent advancement in panel data models, and discuss some future development as well.

01.09., 05.09., 12.09.2014 | 14:00-15:30

Room 401, SPA1

<http://irtg1792.hu-berlin.de>

