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Manuel Arellano is Professor at CEMFI in Madrid. He was previously a Visiting Professor of Economics at the University of Cambridge, and Editor of The Review of Economic Studies.

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Manuel Arellano is the author of Advanced Texts in Econometrics (4.00 avg rating, 6 ratings, 0 reviews, published 2003), Advances

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Manuel Arellano This book presents a modern review of some of the main topics in panel data econometrics. It deals with linear static and dynamic models, and it is aimed at a readership of graduate students and applied researchers. Parts of the book can be used in a graduate course on panel data econometrics,

Panel Data Econometrics - CEMFI  
"Dynamic Panel Data Estimation  
Using DPD - A Guide for Users" by

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Manuel Arellano and Steve Bond.  
Institute for Fiscal Studies Working  
Paper 88/15, London, 1988. DPD98  
for Gauss "Dynamic Panel Data  
Estimation Using DPD98 for Gauss"  
by Manuel Arellano and Stephen  
Bond, December 1998. You can  
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In econometrics, the Arellano–Bond  
estimator is a generalized method

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of moments estimator used to estimate dynamic models of panel data. It was proposed in 1991 by Manuel Arellano and Stephen Bond, based on the earlier work by Alok Bhargava and John Denis Sargan in 1983, for addressing certain endogeneity problems.

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Manuel Arellano & Richard Blundell & Stéphane Bonhomme, 2015. "Earnings and consumption dynamics: a nonlinear panel data framework ," CeMMAP working papers CWP53/15, Centre for Microdata Methods and Practice, Institute for Fiscal Studies.

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Manuel Arellano (born 19 June 1957) is a Spanish economist specialising in econometrics and empirical microeconomics.

Together with Stephen Bond, he developed the Arellano–Bond estimator, a widely used GMM estimator for panel data.

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M Arellano and B Honors 1

Introduction Panel data analysis is at the watershed of time series and cross-section econometrics.

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