

## **Panel Data Analysis**

### **Introductory accounts**

Greene, W.H. (1997) *Econometric Analysis*, 3rd edn., ch. 14. Prentice Hall. The second edition did not contain much material on panels.

Johnston J and J Dinardo (1997) *Econometric Methods*, ch. 12. McGraw-Hill. 4th Edn. There is nothing on panel data in earlier editions.

More advanced treatments

Hsiao, C (1986) *Analysis of Panel Data*. Cambridge University Press.

Griliches, Z and M Intriligator (eds) *Handbook of Econometrics Vol 2*. Chapter on Panel Data. Limdep Resources

The Limdep Manual version 7 is available on the internet and chapter 17 is particularly useful on this topic.