

Essays in Panel Data Econometrics

This volume collects seven of Marc Nerlove's previously published, classic essays on panel data econometrics written over the past thirty-five years, together with a cogent new essay on the history of the subject, which began with George Biddell Airey's monograph published in 1861. Since Professor Nerlove's 1966 *Econometrica* paper with Pietro Balestra, panel data and methods of econometric analysis appropriate to such data have become increasingly important in the discipline. The principal factors in the research environment affecting the future course of panel data econometrics are the phenomenal growth in the computational power available to the individual researcher at his or her desktop and the ready availability of data sets, both large and small, via the Internet. The best way to formulate statistical models for inference is motivated and shaped by substantive problems and understanding of the processes generating the data at hand to resolve them. The essays illustrate both the role of the substantive context in shaping appropriate methods of inference and the increasing importance of computer-intensive methods.

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