

The Berlin Network of Labour Market Research (BeNA) presents:



Prof. Manuel Arellano
(CEMFI Madrid)

"Panel data econometrics: Established methods and challenges"

April 7 – April 8, 2011

Wirtschaftswissenschaftliche Fakultät der
Humboldt-Universität zu Berlin

Spandauer Str. 1, Room 220

The Berlin Network of Labour Market Research (BeNA) is run by Ph.D. students and Post-Docs from four major research institutions in Berlin and is supported by the Leibniz Association:



The 2011 BeNA Lecture Series will be given by Manuel Arellano. He is Professor at CEMFI in Madrid where he teaches graduate courses in econometrics. He previously taught at the University of Oxford and the London School of Economics. He received his undergraduate degree from the University of Barcelona and his PhD from LSE. His research has focused on panel data analysis, micro-econometrics, and labor economics. He is Vice-President of the European Economic Association and a Fellow of the Econometric Society.

Prof. Arellano has published widely in *Econometrica*, the *Journal of Econometrics*, *The Economic Journal* and *The Review of Economic Studies*, among others. He is also the author of the book "Panel Data Econometrics" (Oxford University Press 2003).

Programme

Manuel Arellano will give three lectures and a research talk. The first two lectures are on Thursday, April 7 (3:00-4:30pm and 5:00-6:30pm), the third lecture and the research talk are on Friday, April 8 (2:00-3:30pm and 4:00-5:30pm). Topics covered in the lectures include:

1. Linear panels: Unobserved heterogeneity and dynamics
2. Nonlinear panels: Random effect and Bayesian approaches
3. Nonlinear panels: Fixed effects and bias reduction

The topic of the research talk is "Identifying Distributional Characteristics in Random Coefficients Panel Data Models." **The lectures and the research talk will be given in English. They are free of charge and open to the public. Please register by sending an e-mail to Thomas Siedler (tsiedler@diw.de).**

Prof. Arellano will hold office hours on Friday April 8 from 10-12am. If you would like to meet Manuel Arellano during office hours, please contact directly Dorothee Schneider (schnedor@staff.hu-berlin.de)
Tel: 0049 (0)30 2093 5667.

Venue

Wirtschaftswissenschaftliche Fakultät der Humboldt-Universität zu Berlin, Spandauer Str. 1, 10178 Berlin (Mitte), room 220. Nearest tube station: Alexanderplatz (U2, U5, U8), Nearest S-Bahn stop: Hackescher Markt (S 3, S5, S7, S75).



Contacts:

Silke Anger sanger@diw.de
Michael Kvasnicka Michael.Kvasnicka@rwi-essen.de
Dorothee Schneider schnedor@staff.hu-berlin.de
Thomas Siedler tsiedler@diw.de

Additional info at: <http://www.labor-research.net>

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