

Panel Vector Autoregression in R with the Package panelvar

Michael Sigmund¹, Robert Ferstl²

Abstract

In this paper we extend two general methods of moment (GMM) estimators to panel vector autoregression models (PVAR) with p lags of endogenous variables, predetermined and strictly exogenous variables. We first extend the first difference GMM estimator to this extended PVAR model. Second, we do the same for the system GMM estimator. We implement these estimators in the R package panelvar. In addition to the GMM estimators, we contribute to the empirical literature by implementing common specification tests (Hansen overidentification test, lag selection criterion and stability test of the PVAR polynomial) and classical structural analysis for PVAR models such as orthogonal and generalized impulse response functions, bootstrapped confidence intervals for impulse response analysis and forecast error variance decompositions. Finally, we implement the first difference and the forward orthogonal transformation to remove the fixed effects.

Keywords: Panel vector autoregression model, generalized method of moments, first difference and system GMM, R

JEL: Classification Numbers G20, G30

1. Introduction

Over the past decades important advances have been made in the study of dynamic panel data models with fixed effects for the typical setting that cross-sectional dimension (N) is large and the time dimension (T) is short. Classical OLS-based regression methods cannot be applied because of the Nickell bias (Nickell, 1981) that does not disappear asymptotically if $N \rightarrow \infty$ and T is fixed. One solution to this problem is to apply generalized method of moments estimators popularized by Hansen (1982) in economics. Important contributions are Anderson and Hsiao (1982), Holtz-Eakin et al. (1988), Arellano and Bond (1991), Arellano and Bover (1995) and Blundell and Bond (1998).

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Panel Vector Autoregression In R The Panelvar Package

Padhraic Smyth



Panel Vector Autoregression In R The Panelvar Package:

Panel Vector Autoregression in R with the Package Panelvar Michael Sigmund, 2019 In this paper we extend two general methods of moment GMM estimators to panel vector autoregression models PVAR with p lags of endogenous variables predetermined and strictly exogenous variables We first extend the first difference GMM estimator to this extended PVAR model Second we do the same for the system GMM estimator We implement these estimators in the R package panelvar In addition to the GMM estimators we contribute to the empirical literature by implementing common specification tests Hansen overidentification test lag selection criterion and stability test of the PVAR polynomial and classical structural analysis for PVAR models such as orthogonal and generalized impulse response functions bootstrapped confidence intervals for impulse response analysis and forecast error variance decompositions Finally we implement the first difference and the forward orthogonal transformation to remove the fixed effects

Globalisation and Energy Transition in Latin America and the Caribbean

Matheus Koengkan, José Alberto Fuinhas, 2022-10-13 This book explores the potential for renewable energy development and the adoption of sustainable production processes in Latin America and the Caribbean By examining the energy transition process the impact of environmental degradation and the relationship between renewable energy sources and economic growth the effects of increased globalisation and liberalisation in this part of the world are analysed Particular attention is given to renewable energy investment the energy economics growth nexus the impact of trade openness and the mitigation of carbon emissions This book aims to highlight econometric techniques that can be used to tackle issues relating to globalisation the energy transition and environmental degradation It will be relevant to researchers and policymakers interested in energy and environmental economics

Sustainability and the Future of Work and Entrepreneurship for the Underserved Rolle, JoAnn Denise, Crump, Micah, 2022-06-24 Disparity in the workplace has been exacerbated in recent years as society faces a number of challenges in promoting inclusion and equality across fields To ensure appropriate steps are taken to move in the direction of a diverse and equitable future for the workforce further study and consideration on the key challenges opportunities and strategies for advancing business policy to provide for the underserved is required Sustainability and the Future of Work and Entrepreneurship for the Underserved highlights marginalized labor and entrepreneurial market segments and reviews strategies used to prepare for technological change globally The book also provides a series of recommendations to assist in growing and sustaining a more inclusive global society Covering a range of topics such as disparities class challenges and entrepreneurs this reference work is crucial for policymakers business owners managers researchers academicians scholars instructors and students

Social Sector Spending, Governance and Economic Development Ramesh Chandra Das, 2023-02-20 Economic development depends heavily on the growth of social sectors like education healthcare gender equality as well as factors like income consumption investment and trade This book examines the interlinkages between development good governance and spending on social

growth The book focuses on different areas of social growth public welfare and poverty reduction including managing human resources corruption in public institutions and public spaces as well as health and welfare measures The chapters in the volume highlight the role of government interventions in boosting human development particularly in developing countries in Asia and Africa and many developed countries in the post COVID scenario The book also examines the foundations of government spending on development and effective governance while underlining the impact which social growth has on the economy Rich in theoretical and empirical perspectives this book will be useful for students and researchers of economics sociology political studies public finance development studies as well as for policymakers and think tanks working in the areas of human development

Global Business Strategies in Crisis Ümit Hacıoğlu, Hasan Dinçer, Nihat

Alayoğlu, 2016-12-07 As the world is currently in the midst of financial and economic crises this collection of expert contributions focuses on strategy formation and implementation at various organizational levels to address the challenges ahead The latest economic turmoil and its ongoing impact on business performance are compelling top managers to develop effective business strategies and redefine the boundaries of their operational and strategic activities On one hand tremendous challenges in the competitive business environment have become a source of global threats for many small entrepreneurs On the other investors faced with today's volatile economic conditions demand more gains on their capital investments to counter balance the growing risk of global threats This book explores the question as to whether it is possible to efficiently and effectively address these threats and obstacles Are managers capable of planning and implementing strategic actions What should the major managerial strategy be in order to overcome fluctuations in a market oriented society The strategies and practices recommended here are aimed to design continuous development competencies and contribute to the stability recovery and sustainability of global business operations under volatile economic conditions This refreshingly novel book seeks to establish managerial strategies and practices for effectively responding to challenges in the competitive business environment as global volatility and fluctuations continue to worsen

The Impact of Oil Prices on the Banking System in the GCC Padamja Khandelwal, Mr. Ken Miyajima, Mr. Andre O Santos, 2016-08-05 This paper examines the links between global oil price movements and macroeconomic and financial developments in the GCC Using a range of multivariate panel approaches including a panel vector autoregression approach it finds strong empirical evidence of feedback loops between oil price movements bank balance sheets and asset prices Empirical evidence also suggests that bank capital and provisioning have behaved countercyclically through the cycle

Recent Advances in Public Sector Management Peter Yao Lartey, 2025-01-15 This book *Recent Advances in Public Sector Management* offers a comprehensive discussion of the evolving challenges and strategies within public administration addressing key issues and emerging opportunities in governance This volume is a collection of insights on the role of technology data analytics e governance and artificial intelligence in practicing modern public sector management This volume delves into global governance reforms

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Essays on Non-normality, Nonparametrics and Cross Sectional Dependence in Panel Data Xiao Huang,2005 **Report on Currency and Finance** Reserve Bank of India,2008

Forecasting and Turning-point Predictions in a Bayesian Panel VAR Model Fabio Canova,Matteo Ciccarelli,2001 *IMF Staff Papers* ,2009 *Global Development Finance* ,2001 **IMF Economic Review** ,2011 [Fiscal Policy and Economic Cycles in Oil-exporting Countries](#) Aasim M. Husain,Kamilya Tazhibayeva,Anna Ter-Martirosyan,2008 This paper empirically assesses the impact of oil price shocks on the underlying non oil economic cycle in oil exporting countries Panel VAR analysis and the associated impulse responses indicate that in countries where the oil sector is large in relation to the economy oil price changes affect the economic cycle only through their impact on fiscal policy Once fiscal policy changes are removed oil price shocks do not have a significant independent effect on the economic cycle [Economic Review](#) Federal Reserve Bank of Kansas City,2011 **Institutions and Growth** Carlos Góes,2015-07-27 Both sides of the institutions and growth debate have resorted largely to microeconomic techniques in testing hypotheses In this paper I build a panel structural vector autoregression SVAR model for a short panel of 119 countries over 10 years and find support for the institutions hypothesis Controlling for individual fixed effects I find that exogenous shocks to a proxy for institutional quality have a positive and statistically significant effect on GDP per capita On average a 1 percent shock in institutional quality leads to a peak 1.7 percent increase in GDP per capita after six years Results are robust to using a different proxy for institutional quality There are different dynamics for advanced economies and developing countries This suggests diminishing returns to institutional quality improvements

Panel Vector Autoregressive Models Fabio Canova,Matteo Ciccarelli,2013 **Prior Selection for Panel Vector Autoregressions** Dimitris Korobilis,2015 **Panel Data Econometrics with R** Yves Croissant,Giovanni Millo,2018-08-10 Panel Data Econometrics with R provides a tutorial for using R in the field of panel data econometrics Illustrated throughout with examples in econometrics political science agriculture and epidemiology this book presents classic methodology and applications as well as more advanced topics and recent developments in this field including error component models spatial panels and dynamic models They have developed the software programming in R and host replicable material on the book s accompanying website **Are Refugees a Fiscal Burden for Europe? Evidence from a Panel VAR Analysis** Urbain Thierry Yogo,2017 The continuing influx of refugees in

Europe has sparked a debate about the consequences of this shock on public finances. This paper uses quarterly data for a sample of 26 European countries over the period 2001–2012 to investigate the impact of refugee inflow on public spending. We use a Panel Vector Autoregression (PVAR) model to isolate the impact of refugee shocks. Our study leads to the following results: 1) the refugee shock induces an increase of government spending in the very short run. However, the refugee shock explains only 2.05% of the change in government spending. 2) Though not significant, the impact of refugees on government spending is higher in countries which are members of the Euro zone. 3) The empirical analysis also shows that the response of government spending to a refugee shock is on average higher in countries which have adopted labour market reforms. Finally, the results of this study show that government spending is more sensitive to common shocks than idiosyncratic shocks.

Panel Vector Autoregression In R The Panelvar Package: Bestsellers in 2023 The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous compelling novels captivating the hearts of readers worldwide. Lets delve into the realm of bestselling books, exploring the fascinating narratives that have enthralled audiences this year. Panel Vector Autoregression In R The Panelvar Package : Colleen Hoovers "It Ends with Us" This heartfelt tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover skillfully weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can succeed. Panel Vector Autoregression In R The Panelvar Package : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This captivating historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids compelling storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Discover the Magic : Delia Owens "Where the Crawdads Sing" This mesmerizing coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens weaves a tale of resilience, survival, and the transformative power of nature, entrancing readers with its evocative prose and mesmerizing setting. These bestselling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of captivating stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a brilliant and thrilling novel that will keep you guessing until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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