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1.1 Economic Data

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11.3 Estimation and Inference in the Logit and Probit Models. So far nothing has been said about how Logit and Probit models are estimated by statistical software. The reason why this is interesting is that both models are

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General inference in such models remained a long-standing, unresolved problem,

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Chapter 45

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This paper considers estimation and inference in panel vector autoregressions where (i) the individual effects are either random or fixed, (ii) the time-series properties of the model variables are unknown a priori and may feature unit roots and cointegrating relations, and (iii) the time dimension of the panel is short and its cross-sectional dimension is

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