

参考文献

- 阿部修人・小黑曜子 (2004) 「社長交代と外部出身取締役 - - Semi Parametric 推計による分析」、『経済研究』、55(1)、pp.72-84.
- 安藤洋美 (1995) 『最小二乗法の歴史』、現代数学社
- 岩上真珠 (1999) 「20 代、30 代未婚者の親との同別居構造 - 第 11 回出生動向基本調査独身者調査より - 」、『人口問題研究』、第 55 号 4 巻、pp.1 ~ 15
- 岩崎学 (2002) 『不完全データの統計解析』、エコノミスト社
- 岩田規久男・宮川努 (編) (2003) 『失われた 10 年の真因は何か』、東洋経済新報社
- 大久保幸夫編著 (2002) 『新卒無業。 - なぜ、彼らは就職しないのか』、東洋経済新報社
- 太田聰一 (2002) 「若年女性の進学と結婚 - 都道府県別「就調」データによる分析 - 」、『統計』、7 月号、pp.13-20
- 大橋靖雄・浜田知久馬 (1995) 『生存時間解析 SAS による生物統計』、東大出版会
- 大淵寛・森岡仁 (1981) 『経済人口学』、新評論
- 岡田敏裕・鎌田康一郎 (2004) 「低成長期待と消費者行動 : Zeldes-Carroll 理論によるわが国消費・貯蓄行動の分析」日本銀行ワーキングペーパーシリーズ No.04-J-2
- 小川一夫 (1991) 「所得リスクと予備的貯蓄」、『経済研究』42(2)、pp.139-152
- 小川浩 (2003) 「定年制度と結婚 - 少子化対策と統合的な賃金雇用制度の提案 - 」、『一橋大学経済研究所、PIE Discussion Paper、No.111
- 奥野忠一・芳賀敏郎 (1969) 『実験計画法』、新統計シリーズ 2、培風館
- 小田切宏之 (2000) 『企業経済学』、東洋経済新報社
- 小田切宏之 (2001) 『新しい産業組織論』、有斐閣
- 小原美紀 (2001) 「専業主婦は裕福な家庭の象徴か? - 妻の就業と所得不平等に税制が与える影響」、『日本労働研究雑誌』、No.493、pp.15-29
- ガウス、カール F. (1981) 『誤差論』、飛田武幸・石川耕春訳、紀伊国屋書店
- 家計経済研究所 (1994) 「「脱青年期」の出現と親子関係 - 経済・行動・情緒・規範のゆくえ - 」、『平成 3・4 年度調査研究報告
- 香山リカ (2004) 『就職がこわい』、講談社
- 北村行伸 (2002a) 『家計行動のパネル統計』、一橋大学経済研究所附属日本経済統計情報センター統計資料シリーズ no.54
- 北村行伸 (2002b) 「『企業活動基本調査』に基づく日本企業行動のパネル分析」、『財団法人日本統計協会統計研究助成報告書 (平成 13 年度)
- 北村行伸 (2003) 「企業収益と負債 - 「企業活動基本調査」に基づく日本企業行動のパネル分析 - 」、『花崎正晴・寺西重郎 (編) 『コーポレート・ガバナンスの経済分析』東京大学出版会、第 5 章、pp.129-158

北村行伸・坂本和靖 (2002) 「結婚の意思決定に関するパネル分析」、一橋大学経済研究所 PIE Discussion Paper, no.109, 2002 年 8 月

北村行伸・坂本和靖 (2004) 「優雅な「パラサイトシングル」像が変容」、樋口美雄・太田清・家計経済研究所『女性たちの平成不況』第 3 章、日本経済新聞社

北村行伸・中村恒 (1998) 「価格・数量調整過程の再検討—マクロ・産業別パネル・データ分析—」、日本銀行金融研究所 Discussion Paper No.98-J-5.

北村行伸・藤木裕 (1995) 「国際比較研究へのパネルデータ分析の応用—Feldstain-Horioka パラドックスの再検討」、『金融研究』、第 14 巻 1 号、pp.145-160.

黒澤昌子・玄田有史 (2001) 「学校から職場へ - 「七・五・三」転職の背景」、『日本労働研究雑誌』、No.490、pp.4-18

経済企画庁編 (1992) 『平成 4 年度版 国民生活白書 少子社会の到来, その影響と対応』

玄田有史 (2001) 『仕事のなかの曖昧な不安 揺れる若年の現在』、中央公論新社

玄田有史・曲沼美恵 (2004) 『ニート フリーターでもなく失業者でもなく』、幻冬社

古賀麻衣子 (2004) 「貯蓄率の長期的低下傾向をめぐる実証分析：ライルサイクル・恒常所得仮説に基づくアプローチ」日本銀行ワーキングペーパーシリーズ No.04-J-12

小林慶一郎・才田友美・関根敏隆 (2002) 「いわゆる「追い貸し」について」、日本銀行調査統計局 Working Paper 02-2

齋藤誠・白塚重典 (2003) 「予備的動機と待ちのオプション：わが国のマクロ家計貯蓄データによる検証」、日本銀行『金融研究』2003 年 9 月号、pp.1-22

坂本和靖 (2003) 「誰が脱落するのか - 「消費生活に関するパネル調査」における脱落サンプルの分析」、財団法人家計経済研究所、『消費生活に関するパネル調査 (第 10 年度) 家計・仕事・暮らしと女性の現代』、国立出版局、pp123-136

坂本和靖 (2004) 「サンプル脱落に関する分析 脱落サンプルの規定要因と推定バイアスについて」、未定稿

坂本和靖・北村行伸 (2004) 『親子関係と結婚行動』、一橋経済研究所 PIE Discussion Paper no.X、2004 年 11 月

滋野由紀子・大日康史 (1997) 「女性の結婚選択と就業選択に関する一考察」、『季刊家計経済研究』、第 36 巻、pp.61-71

芝村良 (2004) 『R.A. フィッシャーの統計理論 推測統計学の形成とその社会的背景』、九州大学出版会

鈴木達三・高橋宏一 (1998) 『標本調査法』、シリーズ「調査の科学」2、朝倉書店

- 東京大学教養学部統計学教室（編）（1992）『統計学入門』、東京大学出版会
- 東京大学教養学部統計学教室（編）（1992）『自然科学の統計学』、東京大学出版会
- 東京大学教養学部統計学教室（編）（1994）『人文社会科学の統計学』、東京大学出版会
- 豊田秀樹（1998）『調査法講義』、シリーズ「調査の科学」1、朝倉書店
- 内閣府編（2003）『平成15年度版 国民生活白書 デフレと生活 - 若年フリーターの現在』、ぎょうせい
- 中村 剛（2001）『Cox 比例ハザードモデル』、医学統計学シリーズ、朝倉書店
- 永井暁子（2000）「消費生活に関するパネル調査」、佐藤博樹、石田浩、池田謙一編『社会調査の公開データ 2次分析への招待』、東京大学出版会、pp.130-134
- 縄田和満（1997）「Probit, Logit, Tobit」、蓑谷千鳳彦、廣松毅（監修）『応用計量経済学 II』第4章、多賀出版
- 縄田和満（2003）「タイプIのトービット・モデルから得られる標本にタイプIIのトービット・モデルを用いた場合の最尤推定量の挙動について」、『日本統計学会誌』第33巻第3号、pp.325-342
- 信田さよ子（2000）『依存症』文春新書
- 林知己夫（2002）『社会調査ハンドブック』、朝倉書店
- 林文夫（1986）「恒常所得仮説の拡張とその検証」、『経済分析』、No.101, pp.1-23.
- 樋口美雄・阿部正浩（1999）「経済変動と女性の結婚・出産・就業のタイミング - 固定要因と変動要因の分析 - 」、樋口美雄、岩田正美編著『パネルデータからみた現代女性 結婚・出産・就業・消費・貯蓄』、東洋経済新報社、pp.25-65
- 樋口美雄・岩田正美（1999）『パネルデータからみた現代女性』、東洋経済新報社
- 樋口美雄・太田清・家計経済研究所（2004）『女性たちの平成不況』、日本経済新聞社
- 広津千尋（1992）『実験データの解析 - 分散分析を超えて - 』、応用統計数学シリーズ、共立出版
- フィッシャー、R.A.（1962）『統計的方法と科学的推論』、渋谷政昭・竹内啓訳、岩波書店
- 細谷雄三（1995）『統計的証拠とその解釈』、数理情報科学シリーズ9、牧野書店
- 間瀬茂・神保雅一・鎌倉稔成・金藤浩司（2004）『工学のためのデータサイエンス入門 - フリーな統計環境 R を用いたデータ解析 - 』、工学のための数学 = EKM-3、数理工学社

- 松浦克己・滋野由紀子 (2001) 『女性の選択と家計貯蓄』、郵政研究所研究叢書、日本評論社。
- 松田年弘 (2002) 「パネル調査」、林知己夫 (編) 『社会調査ハンドブック』、朝倉書店、pp.262-267
- 松田芳郎・伴金美・美添泰人 (2000) 『ミクロ統計の集計解析と技法』講座「ミクロ統計分析」第2巻、日本評論社
- 蓑谷千凰彦 (1997) 『推測統計のはなし』、東京図書
- 宮本みち子・岩上真珠・山田昌弘 (1997) 『未婚化社会の親子関係 お金と愛情にみる家族のゆくえ』、有斐閣選書
- 村上あかね (2003) 「なぜ脱落したのか - 「消費生活に関するパネル調査」における脱落『理由の分析』、財団法人家計経済研究所、『消費生活に関するパネル調査 (第10年度) 家計・仕事・暮らしと女性の現代』、国立出版局、pp.115-122
- 村田啓子 (2003) 「ミクロデータによる家計行動分析：将来不安と予備的貯蓄」、『金融研究』22(3)、pp.23-58
- 山口一男 (2001-2) 「イベントヒストリー分析 (1)-(15)」、『統計』2001年9月号 - 2002年11月号
- 山田昌弘 (1996) 『結婚の社会学』、丸善ライブラリー
- 山田昌弘 (1999) 『パラサイトシングルの時代』、ちくま新書
- 矢幡洋 (2004) 『自分で決められない人たち』、中公新書ラクレ
- 和合肇 (1998) 「ベイズ計量経済分析における最近の発展」、日本統計学会誌、28、pp.253-305
- リクルートワークス研究所 (2003) 第19回ワークス大卒求人倍率調査 (2003年卒)
- Abowd, J.M, F. Kramarz and B. Crepon (1997) “Moment Estimation with Attrition,” *National Bureau of Economic Research Technical Paper*, 214.
- Ahn, S.C. and Schmidt, P. (1995) “Efficient Estimation of Models for Dynamic Panel Data,” *Journal of Econometrics*, 68, pp.5-27.
- Ahn, S.C. and Schmidt, P. (1997) “Efficient Estimation of Dynamic Panel Data Models: Alternative Assumptions and Simplified Estimation,” *Journal of Econometrics*, 76, pp.309-321.
- Ahn, S.C. and Schmidt, P. (1999) “Modified generalized Instrumental Variables estimation of Panel Data Models with Strictly Exogenous Instrumental Variables,” in Hsiao, C., Lahiri, K., Lee, L.F. and Pesaran M.H. (eds.) , *Analysis of Panels and Limited Dependent Variables Models*, Cambridge University Press, pp.171-198.
- Alderman, Harold, Jere R. Behrman, Hans-Peter Kohler, John A. Maluccio and Susan Cotts Watkins (2000) “Attrition in Longitudinal Household

Survey Data: Some Tests for Three Developing Country Samples,” FCND Discussion Paper 96, International Food Policy Research Institute.

Allen, F. and Gale, D. (2000) *Comparing Financial Systems*, The MIT Press.

Alonso-Borrego, C. and Arellano, M. (1999) “Symmetrically Normalized Instrumental-variable Estimation Using Panel Data”, *Journal of Business and Economic Statistics*, 17, pp.36-49.

Alvarez J. and Arellano, M. (2003) “The Time Series and Cross-Section Asymptotics of Dynamic Panel Data Estimation,” *Econometrica*, 71(4), pp.1121-1159.

Amaro de Matos, J. (2001) *Theoretical Foundations of Corporate Finance*, Princeton University Press.

Amemiya, T. (1985) *Advanced Theory of Econometrics*, Cambridge: Harvard University Press.

Andersen, E.B. (1970) “Asymptotic Properties of Conditional Maximum-Likelihood Estimators,” *Journal of the Royal Statistical Society, Series B*, 32(2), pp.283-301.

Andersen, T.G. and Sorensen, B.E. (1996) “GMM Estimation of a Stochastic Volatility Model: A Monte Carlo Study,” *Journal of Business and Economic Statistics*, 14(3), pp.328-352.

Anderson, T.W. (1970) “Asymptotic Properties of Conditional Maximum Likelihood Estimators,” *Journal of the Royal Statistical Society, Series B*, 32, pp.283-301.

Anderson, T.W. and Hsiao, C. (1981) “Estimation of Dynamic Models with Error Components,” *Journal of the American Statistical Association*, 76, pp.598-606.

Anderson, T.W. and Hsiao, C. (1982) “Formulation and Estimation of Dynamic Models Using Panel Data,” *Journal of Econometrics*, 18, pp.47-82.

Andrews, D.W.K. and Lu, B. (2001) “Consistent Model and Moment Selection Procedures for GMM Estimation with Application to Dynamic Panel Data Models,” *Journal of Econometrics*, 101, pp.123-164.

Arellano, M. (1989) “A Note on the Anderson-Hsiao Estimator for Panel Data,” *Economics Letters*, 31, pp.337-341.

Arellano, M. (2003) *Panel Data Econometrics*, Oxford University Press.

Arellano, M. and Bond, S. (1991) “Some Tests of Specification for Panel Data: Monte Carlo Evidence and an Application to Employment Equations,” *Review of Economic Studies*, 58, pp.277-297.

Arellano, M. and Bover O. (1995) “Another Look at the Instrumental

Variable Estimation of Error-components Models,” *Journal of Econometrics*, 68, pp.29-51.

Arellano, M. and Honoré, B. (2001) “Panel Data Models: Some Recent Developments,” *Handbook of Econometrics*, Vol.5., Chapter 53, pp.3229-3296.

Arellano, M., Bover, O. and Labeaga J. (1999) “Autoregressive Models with sample Selectivity for Panel Data,” in *Analysis of Panels and Limited Dependent Variable Models*, eds. by C. Hsiao, K. Lahiri, L.F. Lee and M.H. Pesaran, Cambridge University Press, pp.23-48.

Archer, S.H. and D’Ambrosio, C.A.(1983) *The Theory of Business Finance*, 3rd ed, Macmillan.

Averch, H. and Johnson, L. L. (1962) “Behavior of the Firm Under Regulatory Constraint,” *American Economic Review*, 52, pp.1052-1069.

Bacchetta, P. and Gerlach, S. (1997) “Consumption and Credit Constraints: International Evidence,” *Journal of Monetary Economics*, 40, pp.207-238.

Bagliano, F-C. and Pertola, G. (2004) *Models for Dynamic Macroeconomics*, Oxford University Press.

Balestra, P. and Nerlove, M. (1966) “Pooling Cross-Section and time-Series Data in the Estimation of a Dynamic Model: the Demand for Natural Gas,” *Econometrica*, 34, pp.585-612.

Baltagi, B.H. (1981b) “Simultaneous Equations with Error Components,” *Journal of Econometrics*, 17, pp.189-200.

Baltagi, B.H. (1991) “A Transformation That Will Circumvent the Problem of Autocorrelation in an Error Components Model,” *Journal of Econometrics*, 48, pp.385-393.

Baltagi, B.H. (2001) *Econometric Analysis of Panel Data*, 2nd ed, John Wiley & Sons.

Baltagi, B.H. and Chang, Y.J. (1994) “Incomplete Panels: A Comparative Study of Alternative Estimators for the Unbalanced One-Way Error Components Regression Model,” *Journal of Econometrics*, 62, pp.67-89.

Baltagi, B.H. and Li, Q. (1991a) “A Transformation that Will Circumvent the Problem of Autocorrelation in an Error Component Model,” *Journal of Econometrics*, 48, pp.385-393.

Baltagi, B.H. and Li, Q. (1991b) “A Joing test for Serial Correlation and Random Individual Effects,” *Statistics and Probability Letters* 11, pp.277-280.

Baltagi, B.H. and Li, Q.(1995) “Testing AR(1) against MA(1) Disturbances in an Error Component Model,” *Journal of Econometrics*, 68, pp.133-

151.

Bar-Ilan, A. and Blinder, A.S. (1992) "Consumer Durables: Evidence on the Optimality of Usually Doing Nothing," *Journal of Money, Credit and Banking*, 24(2), pp.258-272.

Becker, G. S.(1991) *A Treatise on the Family*, 2nd.ed., Harvard University Press.

Beckett, S., Gould, W., Lillard, L. and Welch, F. (1988) "The Panel Study of Income Dynamics after Fourteen Years: An Evaluation," *Journal of Labor Economics*, 6, pp.472-92.

Berle, A. Jr. and Means, G.(1932) *The Modern Corporation and Private Property*, Chicago Commerce Clearing House.

Bernanke, B.S. (1984) "Permanent Income, Liquidity, and Expenditure on Automobiles: Evidence from Panel Data," *Quarterly Journal of Economics*, 99(3), pp.587-614.

Bernanke, B.S. (1985) "Adjustment Costs, Durables, and Aggregate Consumption," *Journal of Monetary and Economics*, 15, pp.41-68

Bhargava, A., Franzini, L. and Narendravathan, W. (1982) "Serial Correlation and the Fixed Effects Model," *Review of Economic Studies*, 49, pp.533-549.

Biemer, P. P., Groves, R.M., Lyberg, L. E., Mathiowetz, N. A. and Sudman, S. (1991) *Measurement Errors in Surveys*, John Wiley & Sons.

Binder, M., Hsiao, C. and Pesaran, M.H. (2000) "Estimation and Inference in Short Panel Vector Autoregression with Unit Roots and Cointegration," mimeo.

Blundell, R. and Bond, S. (1998) "Initial Conditions and Moment Restrictions in Dynamic Panel Data Models," *Journal of Econometrics*, 87, pp.115-143.

Blundell, R., Bond, S. and Windmeijer, F. (2000) "Estimation in Dynamic Panel Data Models: Improving on the Performance of the Standard GMM Estimator," *Advances in Econometrics* 15, pp.53-91.

Bowden, R. J. and Turkington, D.A. (1984) *Instrumental Variables*, Cambridge University Press.

Brealey, R.A. and Myers, S.C.(2000) *Principles of Corporate Finance* , 6th ed, Irwin/McGraw-Hill.

Brown, D.J. and Lewis, L.M. (1981) "Myopic Economic Agents," *Econometrica*, 49(2), pp.359-368.

Browning, M. and Crossley, T.F. (2001) "The Life-Cycle Model of Consumption and Saving," *Journal of Economic Perspectives*, 15(3), pp.3-22.

Burkam, D.T. and Lee, V.E. (1998) "Effects of Monotone and Nonmono-

tone Attrition on Parameter Estimates in Regression Models with Educational Data: Demographic Effects on Achievement, Aspirations and Attitudes,” *The Journal of Human Resources*, 33(2), pp.555-574.

Cagetti, M. (2003) “Wealth Accumulation Over the Life Cycle and Precautionary Savings,” *Journal of Business & Economic Statistics* 21(1), pp.339-353.

Cameron, C.A. and Trivedi, P.K. (1998) *Regression Analysis of Count Data*, Cambridge University Press.

Campbell, J.Y. and Deaton, A. (1989) “Why Is Consumption So Smooth?” *Review of Economic Studies*, 56, pp.357-374.

Campbell, J.Y. and Mankiw, N. G. (1991) “The Response of Consumption to Income: A Cross-Country Investigation,” *European Economic Review*, 35, pp.723-767.

Carroll, C.D. (1992) “Buffer-Stock Theory of Saving: Some Macroeconomic Evidence,” *Brookings Papers on Economic Activity*, 2, pp.61-156.

Carroll, C.D. (1997) “Buffer-Stock Saving and the Life Cycle/Permanent Income Hypothesis,” *The Quarterly Journal of Economics*, 112(1), pp.1-55.

Carroll, C.D. (2001) “A Theory of the Consumption Function, With and Without Liquidity Constraints,” *Journal of Economic Perspectives*, 15(3), pp.23-45.

Carroll, C.D., R.E. Hall and S.P. Zeldes (1992) “The Buffer-Stock theory of Saving: Some Macroeconomic Evidence,” *Brookings Papers on economic Activity*, 2, pp.61-156.

Chamberlain, G. (1977) “Education, Income, and Ability Revisited,” in *Latent Variables in Socio-Economic Models*, eds. by D.J. Aigner and A.S. Goldberger, pp.143-61, North Holland.

Chamberlain, G. (1980) “Analysis of Covariance with Qualitative Data,” *Review of Economic Studies*, 47, pp.225-238.

Chamberlain, G. (1982) “Multivariate Regression Models for Panel Data,” *Journal of Econometrics*, 18, pp.5-46.

Chamberlain, G. (1984) “Panel Data, in Z. Griliches and M. Intriligator (eds.), *Handbook of Econometrics*, North-Holland, Vol.2., Chapter 22, pp.1247-1318.

Chamberlain, G. and Griliches, Z. (1975) “Unobservables with a Variance-Components Structure: Ability, Schooling and the Economic Success of Brothers,” *International Economic Review*, 16, p.422-50.

Chambers, R.L. and Skinner, C.J. (2003) *Analysis of Survey Data*, John Wiley & Sons.

Choi, I. (1999) “Unit Root Tests for Panel Data,” *Working Paper*, De-

partment of Economics, Kookmin University, Korea.

Click, R.W. (1996) "Contrarian MacParty," *Economics Letters* 53, pp.209-212.

Corbeil, R.R. and S.R. Searle (1976a) "Restricted Maximum Likelihood (REML), Estimation of Variance Components in the Mixed Model," *Technometrics* 18, pp.31-38.

Corbeil, R.R. and S.R. Searle (1976b) "A Comparison of Variance Component Estimators," *Biometrics*, 32, pp.779-791.

Cox, D.R. and Hinkley, D.V. (1974) *Theoretical Statistics*, Chapman and Hall.

Cox, D.R. and Reid, N. (1987) "Parameter Orthogonality and Approximate Conditional Inference," *Journal of the Royal Statistical Society, Series B*, 49(1), pp.1-39.

Crepon, B., Kramarz, F. and Trognon, A. (1997) "Parameters of Interest, Nuisance Parameters and Orthogonality Conditions An Application to Autoregressive Error Component Models," *Journal of Econometrics*, 82, pp.135-156.

Das, K. (1979) Asymptotic Optimality of Restricted Maximum Likelihood Estimates for the Mixed Model," *Calcutta Statistical Association Bulletin* 28, pp.125-142.

Dasgupta, P. and Maskin, E. (2002) "Uncertainty, Waiting Costs, and Hyperbolic Discounting," mimeo.

Davidson, R. and MacKinnon, J.G. (2004) *Econometric Theory and Methods*, Oxford University Press.

Deaton, A. (1985) "Panel Data from Time Series of Cross-Sections," *Journal of Econometrics*, 30, pp.109-126.

Deaton, A. (1991) "Saving and Liquidity Constraints," *Econometrica* 59(5), pp.1221-1248.

Deaton, A. (1992) *Understanding Consumption*, Oxford: Oxford University Press.

Deaton, A. (1997) *The Analysis of Household Surveys*, Johns Hopkins University Press.

Diamond, P. and Köszegi, B. (2002) "Quasi-Hyperbolic Discounting and Retirement," mimeo.

Easterlin, R.A.(1966)"On the Relation of Economic Factors to Recent and Projected Fertility Changes", *Demography*, 3:1, Feb.

Edgeworth, F.Y. (1909) Addendum on "Probable Errors of Frequency-Constants," *Journal of the Royal Statistical Society*, 72(1), pp.81-90.

Ehrenberg, A.S.C. (1959) "The Pattern of Consumer Purchases," *Applied*

Statistics, 8(1), pp.26-41.

Ermisch, J.(2003)*An Economic Analysis of the Family*, Princeton University Press.

Falais, E.M. and Peters, H.E. (1998) "Survey Attrition and Schooling Choices," *The Journal of Human Resources*, 33(2), pp.531-554.

Feldstein, M. (1983) "Domestic Saving and International Capital Movements in the Long Run and the Short Run", *European Economic Review*, 21, pp.129-151.

Feldstein, M.and Hirioka, C. (1980) "Domestic Savings and International Capital Flows", *Economic Journal*, 90, pp.314-329.

Fisher, F. (1966) *The Identification Problem in Economics*, McGraw-Hill.

Fisher, R.A. (1932) *Statistical Methods for Research Workers*, 4th ed., Oliver and Boyd.

Fisher, R.A.(1971) *The Design of Experiments*, Hafner Publishing.

Fisher, R.A.(1973a) *Statistical Methods for Research Workers*, 14th ed, Hafner Publishing.

Fischer, R.A. (1990) *Statistical Methods, Experimental Design, and Scientific Inference*, Edited by J.H. Bennett, Oxford University Press.

Fitzgerald, J., Gottschalk, P. and Moffitt, R. (1998a) "An Analysis of Sample Attrition in Panel Data: The Michigan Panel Study of Income Dynamics" *The Journal of Human Resources*, 33(2), pp.251-299.

Fitzgerald, J., Gottschalk, P. and Moffitt, R. (1998b) "An Analysis of the Impact of Sample Attrition on the Second Generation of Respondents in the Michigan Panel Study of Income Dynamics," *The Journal of Human Resources*, 33(2), pp.300-344.

Fitzmaurice, G.M., Laird, N.M. and Ware, J.H.(2004) *Applied Longitudinal Analysis*, John Wiley & Sons.

Flavin, M. (1981) "The Adjustment of Consumption to Changing expectations about Future Income," *Journal of Political Economy*, 89, pp.974-1009.

Frankel, J.A. and Rose, A.K. (1996) "A Panel Project on Purchasing Power Parity: Mean Reversion within and between Countries," *Journal of International Economics*, 40, pp.209-224.

Frees, E.W. (2004) *Longitudinal and Panel Data*, Cambridge University Press.

Fujiki, H. and Kitamura, Y. (1995) "Feldstein-Horioka Paradox Revisited", *Monetary and Economic Studies*, 13(1), pp.1-16.

Fujiki, H. and Kitamura, Y. (2004) "The Big Mac Standard: A Statistical Illustration," *Economics Bulletin*, 6(13), pp.1-18.

- Fujiki, H., Hsiao, C. and Shen, Y. (2002) "Is There a Stable Money Demand Function under the Low Interest Rate Policy? A Panel Data Analysis," *Monetary and Economic Studies*, 20(2), pp.1-23.
- Fuller, W.A. and Battese, G.E. (1973) "Transformations for Estimation of Linear Models with Nested Error Structure," *Journal of American Statistical Association* 68, pp.626-632.
- Fuller, W.A. and Battese, G.E. (1974) "Estimation of Linear Models with Cross-Error Structure," *Journal of Econometrics*, 2, pp.67-78.
- Goldberger, A.S. (1964) *Econometric Theory*, Wiley.
- Goldberger, A.S. (1972) "Structural Equation Methods in Social Sciences," *Econometrica*, 40(6), pp.979-1001.
- Gollier, C. (2001) *The Economics of Risk and Time*, MIT Press.
- Gollier, C. (2002) "Discounting and Uncertain Future," *Journal of Public Economics*, 85, pp.149-166.
- Gourieroux, C. and Monfort, A. (1993) "Simulation-based Inference: A Survey with Special Reference to Panel Data Models," *Journal of Econometrics*, 59, pp.5-33.
- Gourieroux, C. (2000) *Econometrics of Qualitative Dependent Variables*, Cambridge University Press.
- Gourinchas, P. and Parker, J.A. (2002) "Consumption over the Life Cycle," *Econometrica*, 70(1), pp.47-89.
- Greene, W.H. (2003) *Econometric Analysis*, 4th ed., New Jersey: Prentice-Hall.
- Griliches, Z. and Hausman, J.A. (1986) "Errors in Variables in Panel Data," *Journal of Econometrics*, 31, pp.93-118.
- Grinblatt, M. and Titman, S. (1998) *Financial Markets and Corporate Strategy*, McGraw-Hill.
- Gronau, R. (1973) "The Effects of Children on the Housewife's Value of Time," *Journal of Political Economy*, 81, S168-S199.
- Gronau, R. (1974) "Wage Comparisons—A Selectivity Bias," *Journal of Political Economy*, 82, pp.1119-1144.
- Groves, R.M. (1989) *Survey Errors and Survey Costs*, John Wiley & Sons.
- Groves, R.M. and Couper, M.P. (1998) *Nonresponse in Household Interview Surveys*, John Wiley & Sons.
- Hadri, K. (2000) "Testing for Stationarity in Heterogeneous Panel Data," *Econometrics Journal*, 3, pp.148-161.
- Hahan, J. (1999) "How Informative is the Initial Condition in the Dynamic Panel Model with fixed Effects?" *Journal of Econometrics*, 93, pp.309-326.

Hahn, J., Hausman, J. and Kuersteiner, G. (2002) "Bias Corrected Instrumental Variables Estimation for Dynamic Panel Models with Fixed Effects", MIT, *mimeo*.

Hall, R.E. (1978) "Stochastic Implications of the Life Cycle-Permanent Income Hypothesis: Theory and Evidence," *Journal of Political Economy*, 86(6), pp.971-987.

Hall, R.E. (1990) *The Rational Consumer*, MIT Press.

Hall, R.E. and F.S. Mishkin (1982) "The Sensitivity of Consumption to Transitory Income: estimates from Panel Data on Households," *Econometrica*, 50(2), pp.461-481.

Hanazaki, M. and Horiuchi, A. (2001) "Can the Financial Restraint Hypothesis Explain Japan's Postwar Experience?," A paper presented at NBER Japan Project Meeting, September 2001.

Hansen, L.P. (1982) "Large Sample Properties of Generalized Method of Moments Estimators," *Econometrica*, 50, pp.1029-1054.

Hansen, L.P. and Singleton, K.J. (1982) "Generalized Instrumental Variables Estimation of Nonlinear Rational Expectations Models," *Econometrica*, 50, pp.1269-1286.

Harville, D.A. (1977) "Maximum Likelihood Approaches to Variance Component Estimation and to Related Problems," *Journal of the American Statistical Association* 72, pp.320-340.

Hausman, J.A. (1978) "Specification Tests in Econometrics," *Econometrica*, 46, pp.1251-1271.

Hausman, J.A. and Taylor, W.E. (1981) "Panel Data and Unobservable Individual Effects," *Econometrica*, 49, pp.1377-1398.

Hausman, J.A. and Wise, D.A. (1979) "Attrition Bias in Experimental and Panel Data: The Gary Income Maintenance Experiment," *Econometrica*, 47(2), pp.455-474.

Hausman, J.A., Hall, B.H. and Griliches, Z. (1984) "Econometric Models for Count Data with an Application to the Patents-R&D Relationship," *Econometrica*, 52, pp.909-938.

Harville, D.A. (1977) "Maximum Likelihood Approaches to Variance Component Estimation and to Related Problems," *Journal of the American Statistical Association* 72, pp.320-340.

Harris, C. and Laibson, D. (2001) "Dynamic Choice of Hyperbolic Consumers," *Econometrica*, 69(4), pp.935-957.

Hayashi, F. (1985) "The Permanent Income Hypothesis and Consumption Durability: Analysis based on Japanese Panel Data," *Quarterly Journal of Economics*, 100, pp.1083-1113.

- Hayashi, F. (1997) *Understanding Savings*, MIT Press.
- Hayashi, F. (2000) *Econometrics*, Princeton University Press.
- Hayashi, F. and Sims, C. (1983) "Wearly Efficient Estimation of time Series Models with Predetermined but Not Exogenous Instruments," *Econometrica*, 51, pp.783-792.
- Heckman, J.J. (1974) Shadow Prices, Market Wages, and Labor Supply," *Econometrica*, 42, pp.679-694.
- Heckman, J.J. (1978b) "Dummy Endogenous Variables in a Simultaneous equation System," *Econometrica*, 46, pp.931-59.
- Heckman, J.J. (1979) "Sample Selection Bias as a Specification Error," *Econometrica*, 47, pp.153-61.
- Heckman, J.J. (1981a) "The Common Structure of Statistical Models of Truncation, Sample Selection and Limited Dependent Variables and a Simple Estimator for Such Models," *Annales of Economic and Social Measurement*, 5, pp.475-92.
- Heckman, J.J. (1981b) "The Incidental Parameters Problem and the Problem of Initial Conditions in Estimating a Discrete Time-Discrete Data Stochastic Process," in C.F. Manski and D. McFadden (eds.), *Structural Analysis of Discrete Data with Econometric Applications*, MIT Press.
- Heckman, J.J. (1981c) "Heterogeneity and State Dependence," in S. Rosen (ed.), *Studies in Labor Markets*, Chicago University Press.
- Heckman, J.J. and MaCurdy, T.E. (1980) "A Life-Cycle Model of Female Labor Supply," *Review of Economic Studies*, 47, pp.47-74.
- Henderson, C.R., Jr. (1953) "Estiation of Variance Components," *Biometrics*, 9, pp.226-252.
- Hocking, R.R. (1985) *The Analysis of Linear Models*, Brooks/Cole Company.
- Holmström, B. and Tirole, J.(1993)"Market Liquidity and Performance Monitoring", *Journal of Political Economy*, 101(4), pp.678-709.
- Holmström, B. and Tirole, J.(1996)"Modeling Aggregate Liquidity", *American Economic Review*, 86(2), pp.187-191.
- Holmström, B. and Tirole, J.(1997)"Financial Intermediation, Loanable Funds, and the Real Sector," *Quarterly Journal of Economics*, 112(3), pp.663-691.
- Holmström, B. and Tirole, J.(1998)"Private and Public Supply of Liquidity," *Journal of Political Economy*, 106(1), pp.1-40.
- Holmström, B. and Tirole, J.(2001)"LAPM: A Liquidity-Based Asset Pricing Model," *Journal of Finance*, 56(5) pp.1837-1867.
- Holtz-Eakin, D.(1988) "Testing for Individual Effects in Autoregressive

Models", *Journal of Econometrics*, 39, pp.297-307.

Holtz-Eakin, D., Newey, W. and Rosen, H.S. (1988) "Estimating Vector Autoregressions with Panel Data," *Econometrica*, 56, pp.1371-1395.

Honoré, B.E. (1992) "Trimmed LAD and Least Squares Estimation of Truncated and Censored Regression Models with Fixed Effects," *Econometrica*, 60, pp.533-565.

Honoré, B.E. (1993) "Orthogonality Conditions for Tobit Models with Fixed Effects and Lagged Dependent Variables," *Journal of Econometrics*, 59(1-2), pp.35-61.

Honoré, B.E. (2002) "Non-Linear Models with Panel Data," cemmap working paper CWP13/02, The Institute for Fiscal Studies Department of Economics, UCL.

Honoré, B.E. and Hu, L. (2003) "Estimation of Cross Sectional and Panel Data Censored Regression Models with Endogeneity," *Journal of Econometrics* 122, pp.293-316.

Honoré, B.E. and Hu, L. (2004) "Estimation of Discrete Time Duration Models with Grouped Data," mimeo.

Honoré, B.E. and E. Kyriazidou (2000a) "Panel Data Discrete Choice Models with Lagged Dependent Variables," *Econometrica*, 68, pp.839-874.

Honoré, B.E., Kyriazidou, E. and Udry, C. (1997) "Estimation of Type 3 Tobit Models Using Symmetric Trimming and Pairwise Comparisons," *Journal of Econometrics* 76, pp.107-128.

Hoshi, T., Kashyap, A. and Scharfstein, D. (1991) "Corporate Structure, Liquidity, and Investment: Evidence from Japanese Industrial Groups", *Quarterly Journal of Economics*, 106, pp. 33-60.

Hsiao, C. (1983) "Identification," in *Handbook of Econometrics*, vol.I, edited by Z. Griliches and M. Intriligator, pp.223-283. North-Holland.

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

Hsiao, C. (1992a) "Random Coefficients Models," in *The Econometrics of Panel Data*, eds. by L. Matyas and P. Sevestres, Kluwer, 1st ed., pp.223-241, 2nd ed. (1996), pp.410-428.

Hsiao, C. (1992b) "Logit and Probit Models," in L. Mátyás and P. Sevestre (eds.), *The Econometrics of Panel Data*, Kluwer, pp.223-241.

Hsiao, C. (1992c) "Nonlinear Latent Variables Models," in L. Mátyás and P. Sevestre (eds.), *The Econometrics of Panel Data*, Kluwer, pp.242-261.

Hsiao, C. (2003) *Analysis of Panel Data 2nd ed.*, Cambridge University Press.

Hsiao, C. and Pesaran, M.H. (2004) "Random Coefficient Panel Data Models," mimeo.

- Hsiao, C., Pesaran, M.H. and Tahmiscioglu, A.K. (1999) "Bayes Estimation of Short-Run Coefficients in Dynamic Panel Data Models," in *Analysis of Panels and Limited Dependent Variables Models*, eds. by C. Hsiao, L.F. Lee, K. Lahiri and M.H. Pesaran, Cambridge University Press. pp.268-296.
- Hsiao, C., Pesaran, M.H. and Tahmiscioglu, A.K. (2002) "Maximum Likelihood Estimation of Fixed Effects Dynamic Panel Data Models Covering Short Time Periods," *Journal of Econometrics*, 109, pp.107-150.
- Hu, L. (1999) "Estimating a Censored Dynamic Panel Data Model with an Application to Earnings Dynamics," mimeo.
- Im, K., Pesaran, M.H. and Shin, Y. (2003) "Testing for Unit Roots in Heterogeneous Panels," *Journal of Econometrics*, 115, pp.53-74.
- Im, K., Ahn, S.C., Schmidt, P. and Wooldridge, J.M. (1998) "Efficient Estimation of Panel Data Models with Strictly Exogenous Explanatory Variables," *Journal of Econometrics*, 93, pp.177-201.
- Jennrich, R.I. and Sampson, P.F. (1976) "Newton-Raphson and Related Algorithms for Maximum Likelihood Variance Component Estimation," *Technometrics* 18, pp.11-17.
- Jensen, M.C.(2000) *A Theory of The Firm: Governance, Residual Claims, and Organizational Forms*, Harvard University Press.
- Jensen, M.C. and Meckling, W. (1976) "Theory of the Firm: Managerial Behavior, Agency Costs and Capital Structure," *Journal of Financial Economics*, 3, pp.305-360.
- Jensen, M.C. and Smith, C.W. Jr.(eds.)(1984) *The Modern Theory of Corporate Finance*, McGraw-Hill.
- Johnston, J. and DiNardo, J. (1997) *Econometric Methods*, 4th ed., McGraw-Hill.
- Jones, M.T. and Obstfeld, M. (2001) "Saving, Investment, and Gold: A Reassessment of Historical Current Account Data," in *Money, Capital Mobility, and Trade: Essays in Honor of Robert Mundell*, eds. by G.A. Carlvo, R. Dornbusch and M. Obstfeld, The MIT Press.
- Kao, C. (1999) "Spurious Regression and Residual-Based Tests for Cointegration in Panel Data," *Journal of Econometrics*, 90, pp.1-44.
- Kasprzyk, D., Duncan, G., Kalton, G. and Singh, M.P. (1989) *Panel Surveys*, John Wiley & Sons.
- Keane, M.P. and Runkle, D.E. (1992) "On the Estimation of Panel-Data Models with Serial Correlation When Instruments Are Not Strictly Exogenous," *Journal of Business & Economic Statistics*, 10(1), pp.18-22.
- Keane, M.P. and Wolpin, K.I. (1997) "The Career Decisions of Young Men," *Journal of Political Economy* 105 (3), pp.473-522.

- Kenny, L.W., Lee, L.F., Maddala, G.S. and Trost, R.P. (1979) "Returns to College Education, an Investigation of Self-Selection Bias Based on the Project Talent Data," *International Economic Review*, 20, pp.775-89.
- Kim, J. and Pollard, D. (1990) "Cube Root Asymptotics," *Annals of Statistics*, 18, pp.191-219.
- Kiviet, J.F. (1995) "On Bias, Inconsistency and Efficiency of Some Estimators in Dynamic Panel Data Models," *Journal of Econometrics*, 68, pp.53-78.
- Koop, G. (2003) *Bayesian Econometrics*, John Wiley & Sons.
- Koopmans, T.C. (1949) "Identification Problems in Economic Model Construction," *Econometrica*, 17(2), pp.125-144.
- Kotlikoff, L. J. (1989) *What Determines Saving?* The MIT Press.
- Kotlikoff, L. J. (2001) *Essays on Saving, Bequests, Altruism, and Life-Cycle Planning*, The MIT Press.
- Kyriazidou, E. (1997) "Estimation of a Panel Data Sample Selection Model," *Econometrica*, 65, pp.1335-1364.
- Kyriazidou, E. (2001) "Estimation of Dynamic Panel Data Sample Selection Models," *Review of Economic Studies*, 68, pp.543-572.
- Laibson, D. (1997) "Golden Eggs and Hyperbolic Discounting," *The Quarterly Journal of Economics*, May, pp.443-477.
- Lancaster, T. (2000) "The Incidental Parameter Problem Since 1948," *Journal of Econometrics* 95, pp.391-413.
- Lancaster, T. (2004) *An Introduction to Modern Bayesian Econometrics*, Blackwell Publishing.
- Lee, L.F. (1978) "Unionism and Wage Rates: A Simultaneous Equations Model with Qualitative and Limited Dependent Variables," *International Economic Review*, 19, pp.415-433.
- Lee, L.F. (1981a) "Simultaneous Equations Models with Discrete and Censored Variables," in Manski, C.F. and McFadden, D. (eds.) *Structural Analysis of Discrete Data with Econometric Applications*, pp.346-364, MIT Press.
- Lee, L.F. (1981b) "Efficient Estimation of dynamic Error Components Models with Panel Data," in O.D. Anderson and M.R. Perryman, eds., *Time-series Analysis*, North-Holland, pp.267-285.
- Lee, M.J.(2002) *Panel Data Econometrics: Methods-of-Moments and Limited Dependent Variables*, Academic Press.
- Lehmann, E.L. (1986) *Testing Statistical Hypotheses*, 2nd edition, John Wiley & Sons.
- Levin, A. and Lin, C.F. (1992) "Unit Root Test in Panel Data: Asymp-

totic and Finite Sample Properties,” *Discussion Paper #92-93* (University of California at San Diego).

Levin, A. and Lin, C.F. (1993) “Unit Root Test in Panel Data: New Results,” *Discussion Paper #93-56* (University of California at San Diego).

Levin, A. and Lin, C.F. (2002) “Unit Root Tests in Panel Data: Asymptotic and Finite Sample Properties,” *Journal of Econometrics*, 108(1), pp.1-24.

Lillard, L.A. and Panis, C.W.A. (1998) “Panel Attrition from the Panel Study of Income Dynamics: Household Income, Marital Status, and Mortality,” *The Journal of Human Resources*, 33(2), pp.437-457.

Lillard, L.A. and Weiss, Y. (1979) “Components of Variation in Panel Earnings Data: American Scientists 1960-70,” *Econometrica*, 47(2), pp.437-454.

Lillard, L.A. and Willis, R.J.(1978) “Dynamic Aspects of Earning Mobility,” *Econometrica*, 46(5), pp.985-1012.

Liang, K.Y. and Zeger, L. (1986) “Longitudinal Data Analysis Using Generalized Linear Models,” *Biometrika* 73, pp.13-22.

Little, R.J.A. and Rubin, D.B. (1987) *Statistical Analysis with Missing Data*, John Wiley & Sons.

Mackie-Mason, J.(1990) “Do Taxes Affect Corporate Financing Decisions?,” *Journal of Finance*, 45(5), pp.1471-1493.

MaCurdy, T., Mroz, T. and Gritz, R.M. (1998) “An Evaluation of the National Longitudinal Survey on Yourth,” *The Journal of Human Resources*, 33(2), pp.345-436.

Maddala, G.S. (1971a) “The Use of Variance Components Models in Pooling Cross-Section and Time-Series Data,” *Econometrica* 39, pp.341-358.

Maddala, G.S. (1971b) “The Likelihood Approach to Pooling Cross-Section and time Series Data,” *Econometrica*, 39, pp.939-53.

Maddala, G.S. (1975) “Some Problems Arising in Pooling Cross-Section and Time-Series Data,” mimeo.

Maddala, G.S. (1983) *Limited-Dependent and Qualitative Variables in Econometrics*, Cambridge University Press.

Maddala, G.S. (1987a) “Recent Developments in the Econometrics of Panel data Analysis,” *Transportation Research Ser.A*. 21A, pp.303-326.

Maddala, G.S. (1987b) “Limited Dependent Variable Models Using Panel Data,” *The Journal of Human Resources* , 22, pp.307-338.

Maddala, G.S. (ed.) (1993) *The Econometrics of Panel Data*, Vols.I, II, Edward Elgar.

Maddala, G.S. (2001) *Introduction to Econometrics*, 3rd ed, John Weily

& Sons.

Maddala, G.S. and Wu, S.(1999) "A Comparative Study of Unit Root Tests with Panel Data and a New Simple Test," *Oxford Bulletin of Economics and Statistics*, 61, pp.631-652.

Maddala, G.S., Li, H., Trost, R.P. and Joutz, F. (1997) "Estimation of Short-Run and Long-Run Elasticities of Energy Demand from Panel Data Using Shrinkage Estimators," *Journal of Business and Economic Statistics*, 15, pp.90-100.

Maki, A. (1993) "Liquidity Constraints: A Cross-Section Analysis of the Housing Purchase Behavior of Japanese Households," *The Review of Economics and Statistics*, 75(3), pp.429-437.

Maluccio, J. (2000) "Attrition in the Kwazulu Natal Income Dynamics Study, 1993-1998," FCND Discussion Paper No. 95, International Food Policy Research Institute.

Mankiw, G.N. (1985) "Consumer Durables and the Real Interest Rate," *The Review of Economics and Statistics*, 67(3), pp.353-362.

Manski, C.F. (1975) "Maximum Score Estimation of the Stochastic Utility Model of Choice," *Journal of Econometrics*, 3, pp.205-228.

Manski, C.F. (1985) "Semiparametric Analysis of Discrete Response: Asymptotic Properties of the Maximum Score Estimator," *Journal of Econometrics*, 27, pp.313-333.

Manski, C.F. (1987) "Semiparametric Analysis of Random Effects Linear Models from Binary Panel Data, *Econometrica*, 55, pp.357-362.

Manski, C.F. (1993) "Identification Problems in the Social Sciences," *Sociological Methodology*, 23, pp.1-56.

Manski, C.F. (1995) *Identification Problems in the Social Sciences*, Harvard University Press.

Martin, S.(2002) *Advanced Industrial Economics* , 2nd ed, Blackwell.

Matyas, L. and Sevestre, P. (1996) *The Econometrics of Panel Data: A Handbook of the Theory with Applications*," 2nd ed., Kluwer Academic Publishers.

Mayer, C.(1988) "New Issues in Corporate Finance", *European Economic Review*, 32, pp.1167-1188.

Mayer, C.(1990) "Financial Systems, Corporate Finance, and Economic Development" in Hubbard, R.G.(ed.), *Asymmetric Information, Corporate Finance and Investment*, University of Chicago Press, pp.307-332.

Mayer, C. and Sussman, O. (2002) "A New Test of Capital Structure", Saïd Business School, University of Oxford, mimeo.

Mazodier, P. and Trognon, A. (1978) "Heteroscedasticity and Stratifica-

- tion in Error Components Models,” *Annales de l’INSEE*, 30-31, p.451-482.
- Miller, M.H. (1977) “Debt and Taxes”, *Journal of Finance*, 32(2), pp.261-275.
- Miller, M.H. and Scholes, M.S. (1982) “Dividends and Taxes: Some Empirical Evidence,” *Journal of Political Economy*, 90(6), pp.1118-1141.
- Miller, M.H. and Rock, K. (1985) “Dividend Policy under Asymmetric Information”, *Journal of Finance*, 40(4), pp.1035-1051.
- Miron, J.A. (1996) *The Economics of Seasonal Cycles*, MIT Press.
- Mittelhammer, R.C., Judge, G.G. and Miller, D.J. (2000) *Econometric Foundations*, Cambridge University Press.
- Modigliani, F. and Miller, M.H. (1958) “The Cost of capital, Corporation Finance, and the Theory of Investment,” *American Economic Review*, 48(3), pp.261-297.
- Modigliani, F. and Miller, M.H. (1963) “Corporate Income Taxes and the Cost of capital: A Correction,” *American Economic Review*, 53(3), pp.433-443.
- Modigliani, F. and Miller, M.H. (1965) “The Cost of Capital, Corporation Finance, and The Theory of Investment: Reply”, *American Economic Review*, 55(3), pp.524-527.
- Modigliani, F. and Miller, M.H. (1966) “Some Estimates of the Cost of capital to the Electric Utility Industry, 1954-1957,” *American Economic Review*, 56, pp.333-391.
- Moffitt, Robert, Fitzgerald, J. and Gottschalk, P. (1999) “Sample Attrition in Panel Data: The Role of Selection on Observables,” *Annales d’Economie et de Statistique*, No.55-56, pp.129-152.
- Moon, H.R. and Phillips, P.C.B. (1999) “Maximum Likelihood Estimation in Panels with Incidental Trends,” *Oxford Bulletin of Economics and Statistics*, 61, pp.387-423.
- Mroz, T.A. (1987) “The Sensitivity of an Empirical Model of Married Women’s Hours of Work to Economic and Statistical Assumptions,” *Econometrica*, 55(4), pp.765-99.
- Mundlak, Y. (1978a) “On the Pooling of Time Series and Cross-Section Data,” *Econometrica*, 46, pp.69-85.
- Myers, S.C. (1984) “The Capital Structure Puzzle”, *Journal of Finance*, 39(3), pp.575-592.
- Myers, S.C. (1986) “The Search for Optimal Capital Structure”, in Stern, J.M. and Chew, D.H.Jr.(eds) *The Revolution in Corporate Finance*, Basil Blackwell., pp.91-99.
- Myers, S.C. and Majluf, N. (1985) “Corporate Financing and Investment

Decisions When Firms Have Information Investors Do Not Have”, *Journal of Financial Economics*, 35, pp.99-122.

Nagahata, T., Saita, Y., Sekine, T. and Tachibana, T. (2004) “Equilibrium Land Prices of Japanese Prefectures: A Panel Cointegration Analysis,” Bank of Japan Working Paper No.04-E-9.

Nelson, C.R and Startz, R. (1990a) “The Distribution of the Instrumental Variables Estimator and Its t -Ratio When the Instrument is a Poor One,” *Journal of Business*, 63(1), pp.X125-S140.

Nelson, C.R and Startz, R. (1990b) “Some Further Results on the Exact Small Sample Properties of the Instrumental Variable Estimator,” *Econometrica* 58 (4), pp.967-976.

Nelson, F.D. and Olson, L. (1978) “Specification and Estimation of a Simultaneous equation Model with Limited Dependent Variables,” *International Economic Review*, 19, pp.695-709.

Nerlove, M. (1971b) “A Note on Error Components Models,” *Econometrica*, 39, pp.383-96.

Nerlove, M. (2000) “Growth Rate Convergence, Fact or Artifact? An Essay on Panel Data Econometrics, in Krishnakumar, J. and Ronchetti, E. (eds) *Panel Data Econometrics: Future Directions*, North Holland, Chapter 1, pp.3-33.

Nerlove, M. (2002) *Essays in Panel Data Econometrics*, The Cambridge University Press.

Neumark, D. and D. Kawaguchi, D. (2001) “Attrition Bias in Economic Relationships Estimated with Matched CPS Files,” *NBER Working Paper Series* No. 8663.

Neyman, J. and Pearson, E.S. (1928a) “On the Use and Interpretation of Certain Test Criteria for Purposes of Statistical Inference: Part I,” *Biometrika*, 20A(1/2), pp.175-240.

Neyman, J. and Pearson, E.S. (1928b) “On the Use and Interpretation of Certain Test Criteria for Purposes of Statistical Inference: Part II,” *Biometrika*, 20A(3/4), pp.263-294.

Neyman, J. and Schott, E.L. (1948) “Consistent Estimates Based on Partially Consistent Observations,” *Econometrica*, 16, pp.1-32.

Nickell, S. (1981) “Biases in Dynamic Models with Fixed Effects, *Econometrica*, 49, pp.1417-1426.

Nickell, S.(1995) *The Performance of Companies*, Blackwell.

Nickell, S.(1996) “Competition and Corporate Performance”, *Journal of Political Economy*, 104(4), pp.724-746.

Nickell, S. and Nicolitsas, D. (1999) “How does financial pressure affect

firms?”, *European Economic Review*, 43, pp.1435-1456.

Nijman, T. and Verbeek, M. (1992) “Nonresponse in Panel Data: The Impact on estimates of Life Cycle Consumption Function,” *Journal of Applied Econometrics*, 7(3), pp.243-257.

Obstfeld, M. and Rogoff, K. (1996) *Foundations of International Macroeconomics*, The MIT Press.

O’Connell, P.G.J. (1998) “The Overvaluation of Purchasing Power Parity,” *Journal of International Economics*, 44, pp.1-19.

Owen, A.B. (2001) *Empirical Likelihood*, Chapman & Hall/CRC.

Pedroni, P. (2000) “Fully Modified OLS for Heterogeneous Cointegrated Panels,” in B.H. Baltagi ed., *Nonstationary Panels, Panel Cointegration and Dynamic Panels*, Elsevier Science Inc., pp.93-130.

Pedroni, P. (2001) “Purchasing Power Parity Tests in Cointegrated Panels,” *Review of Economics and Statistics*, 83(4), pp.727-731.

Pesaran, M.H., Shin, Y. and Smith, R.P. (1999) “Pooled Mean Group Estimation of Dynamic Heterogeneous Panels,” *Journal of the American Statistical Association*, 94(446), pp.621-634.

Phillips, G.M.(1995) “Increased Debt and Industry Product Markets: An Empirical Analysis,” *Journal of Financial Economics*, 37, pp.189-238.

Phillips, P.C.B. and Moon, H.R. (1999) “Linear Regression Limit theory for Nonstationary Panel Data,” *Econometrica*, 67(5), pp.1057-1111.

Pratt, J.W. (1976) “F.Y. Edgeworth and R.A. Fisher on the Efficiency of Maximum Likelihood Estimation,” *The Annals of Statistics*, 4(3), pp.501-514.

Quah, D. (1996) “Empirics for Economic growth and Convergence,” *European Economic Review*, 40, pp.1353-1375.

Ridder, G. and Wansbeek, T. (1990) “Dynamic Models for Panel Data,” in Von der Plog, R (ed.) *Advanced Lectures in Quantitative Economics*, Academic Press, pp.557-582.

Ross, S.A.(1973) “The Economic Theory of Agency: The Principal’s Problem”, *American Economic Review*, 63(2), pp.134-139.

Ross, S.A.(1977) “The Determination of Financial Structure: The Incentive-Signalling Approach”, *Bell Journal of Economics*, 8, pp.23-40.

Ross, S.A.(1978) “Some Notes on Financial-Incentive Signalling Models, Active choice and Risk Preferences,” *Journal of Finance*, 33, pp.777-792.

Rotemberg, J.J. and Scharfstein, D.S.(1990) “Shareholder-Value Maximization and Product-Market Competition,” *Review of Financial Studies*, 3(3), pp.367-391.

Roth, A and Sotomayer, O. (1990) *Two-Sided Matching : A Study in*

Game-Theoretic Modeling and Analysis, Cambridge University Press.

Rubin, R.B. (1987) *Multiple Imputation for Nonresponse in Surveys*, John Wiley & Sons.

Runkle, D.E. (1991) "Liquidity Constraints and the Permanent-Income Hypothesis - Evidence from Panel Data," *Journal of Monetary Economics*, 27(1), pp.73-98.

Ruud, P.A. (2000) *An introduction to Classical Econometric Theory*, Oxford University Press.

Sagan, J.D. (1958) "The Estimation of Economic Relationships using Instrumental Variables," *Econometrica* 26 (3), pp.393-415.

Sala-i-Martin, X. (1996) "The Classical Approach to Convergence Analysis," *Economic Journal*, 106, pp.1019-1036.

Savage, L.J. (1972) *The Foundations of Statistics*, Dover Publications.

Searle, S.R. (1971) *Linear Models*, John Wiley & Sons.

Searle, S.R. (1987) *Linear Models for Unbalanced Data*, John Wiley.

Sevestre, P. and Trognon, A. (1996) "Dynamic Linear Models," in Mátyás, L. and Sevestre, P. (eds.), *The Econometrics of Panel Data*, Chapter 7, pp.120-144, Kluwer Academic Publishers.

Shea, J. (1995) "Myopia, Liquidity Constraints, and Aggregate Consumption: A Simple Test," *Journal of Money, Credit and Banking*, 27(3), pp.798-805.

Silvey, S.D. (1970) *Statistical Inference*, Chapman and Hall.

Smith, R.P. and Fuertes, A-M. (2004) "Panel Time-Series," mimeo.

Singer, J.D. and Willett, J.B. (2003) *Applied Longitudinal Data Analysis*, Oxford University Press.

Staiger, D. and Stock, J. (1997) "Instrumental Variables Estimation with Weak Instruments," *Econometrica*, 65, pp.557-586.

Stern, J.M. and Chew, D.H.Jr.(eds)(1986) *The Revolution in Corporate Finance*, Basil Blackwell.

Stigler, S.M. (1986) *The History of Statistics—The Measurement of Uncertainty before 1900*, Harvard University Press.

Stigler, S.M. (1999) *Statistics on the Table*, Harvard University Press.

Stock, J.H. and Trebbi, F.(2003) "Retrospectives Who Invented Instrumental Variable Regression?" *Journal of Economic Perspectives*, 17(3), pp.177-194.

Spulber, D. F.(1989) *Regulation and Markets*, MIT Press.

Swamy, P.A.V.B. and Arora, S.S. (1972) "The Exact Finite Sample Properties of the Estimators of Coefficients in the Error Components Regression Models," *Econometrica*, 40, pp.261-275.

- Thomas, D., Frankenberg, E. and Smith, J.P. (2001) "Lost but Not Forgotten: Attrition and Follow-up in the Indonesia Family Life Survey," *The Journal of Human Resources*, 36(3), pp.556-592.
- Tobin, J. (1958) "Estimation of Relationships for Limited Dependent Variables," *Econometrica*, 26, pp.24-36.
- Tomes, N. (1981) "The Family, Inheritance, and the Intergenerational Transmission of Inequality," *Journal of Political Economy*, 89, pp.928-58.
- Townsend, E.C. and Searle, S.R. (1971) "Best Quadratic Unbiased Estimation of Variance Components from Unbalanced Data in the One-Way Classification," *Biometrics* 27, pp.643-657.
- Tirole, J. (2001) "Corporate Governance", *Econometrica*, 69(1), pp.1-35.
- Trognon, A. (1978) "Miscellaneous Asymptotic Properties of Ordinary Least Square and Maximum Likelihood Methods in Dynamic Error Components Models," *Annales de L'INSEE*, 30-31, pp.631-357.
- Van den Berg, G.J. and Lindeboom, M. (1998) "Attrition in Panel Survey Data and the Estimation of Multi-State Labor Market Models," *The Journal of Human Resources*, 33(2), pp.458-478.
- Vaughan, D. and Scheuren, F. (2002) "Longitudinal Attrition in Survey of Income and Program Participation (SIPP) and Survey of Program Dynamics (SPD)," paper presented for the American Statistical Association's Joint Statistical Meetings "The Survey of Income and Program Participation" held in New York, August 2002.
- Vella, F. and Verbeek, M. (1998) "Whose Wages Do Unions Raise? A Dynamic Model of Unionism and Wage Rate Determination for Young Men," *Journal of Applied Econometrics*, 13, pp.163-183.
- Vives, X.(ed.)(2000) *Corporate Governance: Theoretical and Empirical Perspectives*, Cambridge University Press.
- Wallace, T.D. and Hussain, A. (1969) "The Use of Error Components Models in Combining Cross-Section and time-Series Data, *Econometrica*, 37, pp.55-72.
- Wansbeek, T. (1992) "Transformations for Panel Data When the Disturbances are Autocorrelated," *Structural Change and Economic Dynamics* 3, pp.375-384.
- Wansbeek, T. (2001) "GMM Estimation in Panel Data Models with Measurement Error," *Journal of Econometrics*, 104, pp.259-268.
- Wansbeek, T. and Bekker, P. (1996) "On IV, GMM and ML in a Dynamic Panel Data Model," *Economics Letters*, 51, pp.145-152.
- Weiss, Y. (1997)"The Formation and Dissolution of Families : Why Marry? Who Marries Whom? and What Happens upon Divorce?", In

Handbook of Population and Family Economics, edited by Mark R. Rosenzweig and Oded Stark, Elsevier.

Wellisz, S.H.(1963) "Regulation of Natural Gas Pipeline Companies: An Economic Analysis", *Journal of Political Economy*, 71, pp.30-43.

Westfield, F.M.(1965) "Regulation and Conspiracy", *American Economic Review*, 55, pp.424-443.

White, H. (1980) "A Heteroscedasticity-Consistent Covariance Matrix Estimator and a Direct Test for Heteroscedasticity," *Econometrica*, 48, pp.817-838.

Winkelmann, R. (2003) *Econometric Analysis of Count Data*, 4th ed, Springer.

Wooldridge, J.M. (2000) *Introductory Econometrics: A Modern Approach*, South-Western College Publishing.

Wooldridge, J.M. (2002a) *Econometric Analysis of Cross Section and Panel Data*, The MIT Press

Wooldridge, J.M. (2002b) "Inverse Probability Weighted M-Estimators for Sample Selection Attrition, and Stratification," CEMMAP Working Paper CWP11/02, The Institute for Fiscal Studies department of Economics, UCL.

Wooldridge, J.M. (2003) *Introductory Econometrics: A Modern Approach*, 2nd edition, South-Western, Thomson Learning.

Wooldridge, J.M. (2004) "Inverse Probability Weighted Estimation for General Missing Data Problems," CEMMAP Working Paper CWP05/04, The Institute for Fiscal Studies department of Economics, UCL.

Wright, P.G. (1928) *The Tariff on Animal and Vegetable Oils*, Macmillan.

Zabel, J.E. (1998) "An Analysis of Attrition in the Panel Study of Income Dynamics and the Survey of Income and Program Participation with an Application to a Model of Labor Market Behavior," *The Journal of Human Resources*, 33(2), pp.479-506.

Zeldes, S.P. (1989a) "Consumption and Liquidity Constraints: An Empirical Investigation," *The Journal of Political Economy*, 97(2), pp.305-346.

Zeldes, S.P. (1989b) "Optimal Consumption with Stochastic Income: Deviations from Certainty Equivalence," *The Quarterly Journal of Economics*, 104(2), pp.275-298.

Zellner, A. (1971) *An Introduction to Bayesian Inference in Econometrics*, John Wiley & Sons.

Ziliak, J.P. (1997) "Efficient Estimation with Panel Data When Instruments Are Precetermined: An Empirical Comparison of Moment-Condition Estimators," *Journal of Business & Economic Statistics*, 15(4), pp.419-193.

Ziliak, J.P. and Kniesner, T. J. (1998) "The Importance of Sample Attrition in Life Cycle Labor Supply Estimation," *The Journal of Human Resources*, 33(2), pp.507-530.