Dinamik Panel Veri Analizi

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Birim Kök/Durağanlık Testleri

Panel Birim Kök Testleri

LLC	Levin, A., Lin, C. F. and Chu, C. S. J. (2002) Unit root test in panel data: asymptotic and finite sample properties, Journal of Econometrics, 108, 1–24.
IPS	Im, K. S., Pesaran, M. H. and Shin, Y. (2003) Testing for unit roots in heterogeneous panels, Journal of Econometrics, 115, 53–74
MW	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, special issue, 631–52.
Choi	Choi, I. (2001) Unit root tests for panel data, Journal of International Money and Finance, 20, 249–72.
PANIC	Bai, J. and Ng, S. (2004) A PANIC attack on unit roots and cointegration, Econometrica, 72, 1127–78.
	Westerlund, J., & Larsson, R. (2009). A note on the pooling of individual PANIC unit root tests. Econometric Theory, 25(6), 1851-1868.
	Bai, J., & Ng, S. (2010). Panel unit root tests with cross-section dependence: a further investigation. Econometric Theory, 26(4), 1088-1114.
	Reese, S., & Westerlund, J. (2016). PANICCA: Panic on Cross-Section Averages. Journal of Applied Econometrics, 31(6), 961-981.
	Bai, J., & Ng, S. (2002). Determining the number of factors in approximate factor models. Econometrica, 70(1), 191-221.
CADF & CIPS	Pesaran, M.H. (2007) A simple unit root test in the presence of cross-section dependence, Journal of Applied Econometrics, 22 (2), 265-312.

Panel Durağanlık Testleri

Hadri	Hadri, K. (2000), Testing for Unit Roots in Heterogeneous Panel Data, Econometrics Journal, 3, 148-161.
YW	Yin, Y. and S. Wu (2001), "Stationarity Tests in Heterogeneous Panels," in Badi H. Baltagi, Thomas B. Fomby, R. Carter Hill (ed.) Nonstationary Panels, Panel Cointegration, and Dynamic Panels (Advances in Econometrics, Volume 15) Emerald Group Publishing Limited, pp.275 – 296.
PANIC	Bai, J., and S. Ng (2005), "A New Look at Panel Testing of Stationarity and the PPP Hypothesis," In: Andrews, D.W.K., Stock, J.H. (Eds.), Identification and Inference for Econometric Models. Essays in Honor of Thomas Rothenberg. Cambridge University Press, Cambridge.
HK	Hadri, K., Kurozumi, E., (2012) A simple panel stationarity test in the presence of serial correlation and a common factor, Economics Letters 115, 31–34.
Extensions	Nazlioglu, S., Payne, J. E., Lee, J., Rayos-Velazquez, M., & Karul, C. (2021). Convergence in OPEC carbon dioxide emissions: Evidence from new panel stationarity tests with

	factors and breaks. Economic Modelling, 100, 105498.

Eşbütünleşme Testleri

Pedroni	Pedroni, P., 1999. Critical values for cointegration tests in heterogeneous panels with multiple regressors. Oxford Bulletin of Economics and Statistics 61, 653–670. Pedroni, P., 2004. Panel cointegration: asymptotic and finite sample properties of pooled time series tests with an application to the PPP hypothesis: new results. Econometric Theory 20, 597–627.
CUSUM	Westerlund, J., 2005. A Panel CUSUM Test of the Null of Cointegration, Oxford Bulletin of Economics and Statistics 67, 231–262.
ECM	Westerlund, J., 2007. Testing for Error Correction in Panel Data, Oxford Bulletin of Economics and Statistics 69, 709-748.
LM	Westerlund, J., Edgerton, D. L., 2007. A Panel Bootstrap Cointegration Test. Economics Letters 97, 185–190.
Durbin-h	Westerlund, J., 2008. Panel cointegration tests of the Fisher effect, Journal of Applied Econometrics 23, 193–233.

Eşbütünleşme Tahmincileri

Panel FMOLS	Pedroni, P., 2000. Fully modified OLS for heterogeneous cointegrated panels. Advances in Econometrics 15, 93–130.
Panel DOLS	Pedroni, P., 2001. Purchasing Power Parity Tests in cointegrated panels. Review of Economics and Statistics 83, 727–731.
CUP-FM	Bai, J., and C. Kao. (2005). ''On the Estimation and Inference of a Panel CointegrationModel with Cross-Sectional Dependence.'' In B. Baltagi (ed.), Contributions to Economic Analysis. Amsterdam: Elsevier.
BA-OLS	Westerlund, J. (2007) Estimating Cointegrated Panels with Common Factors and the Forward Rate Unbiasedness Hypothesis, Journal of Financial Econometrics, 2007, Vol. 5, No. 3, 491–522.

Panel Nedensellik

Dumitrescu & Hurlin	Dumitrescu, E., Hurlin, C. (2012) Testing for Granger non-causality in heterogeneous panels, Economic Modelling 29 (2012) 1450–1460.
Panel Fisher	Emirmahmutoglu, F., Kose, N. (2011) Testing for Granger causality in heterogeneous mixed panels, Economic Modelling 28 (2011) 870–876.
Bootstrap test	Kónya, L. (2006) Exports and growth: Granger causality analysis on OECD countries with a panel data approach, Economic Modelling, 23 (6), pp. 978-992.

Spesifikasyon Testleri

LM	Breusch, T.S. and Pagan, A.R. (1980) The Lagrange multiplier test and its applications to model specification in econometrics, Review of Econometric Studies, 47 (1), 239-253.
CD	Pesaran, M.H. (2004) General diagnostic tests for cross section dependence in panels, CESifo Working Paper Series, 1229.

BA-LM	Pesaran, M. H., Ullah, A. and Yamagata, T. (2008) A bias-adjusted LM test of error cross-section independence, Econometrics Journal 11, 105–127.
Delta	Pesaran, M. H., Yamagata, T. (2008) Testing slope homogeneity in large panels, Journal of Econometrics, 142(1), pp. 50–93.