國 立 中 央 大 學

統 計 研 究 所

學 術 演 講

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講　　題：**Trending time-varying coefficient spatial panel data models**

時　　間：112年03月14日（星期二）上午11：00 ～ 12：00

地　　點：中央大學鴻經館M429室

茶　　會：上午 10：30 ～ 11：00　　地　點：鴻經館 510 室

ABSTRACT

This paper investigates the estimation and inference of spatial panel data models in which the regression coefficient vector is a trending function. We use time differences to eliminate the individual effects and employ GMM estimations for regression coefficients with both linear and quadratic moments. A two-step estimation method is used to improve the estimation efficiency. Time trend estimates based on these GMM estimates are also proposed. Monte Carlo experiments show that the finite sample performance of these estimates is satisfactory. As an empirical illustration, we investigate the trending pattern of the spillover effect of air pollution among Chinese cities from 2015--2021.

◎敬請張貼　　　　　　　　　　　　　　　　歡迎參加◎