



Estimation of Spatial Panels (Foundations and Trends(r) in Econometrics)

Lung-Fei Lee, Jihai Yu

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Spatial panel models have panel data structures to capture spatial interactions across spatial units and over time. There are static as well as dynamic models. Estimation of Spatial Panels provides some recent developments on the specification and estimation of such models. The first part considers estimation for static models. The second part is devoted to the estimation for spatial dynamic panels, where both stable and unstable dynamic models with fixed effects will be considered. The estimation methods are illustrated with two relevant empirical studies, one on regional growth and the other on market integration.

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