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introduction to panel data analysis using eviews faridah najuna misman, phd finance department faculty of business & management uitm johor panel data workshop-23&24 may 2017 1

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Some drawbacks are data collection issues (i.e. sampling design, coverage), non-response in the case of micro panels or cross-country dependency in the case of macro panels (i.e. correlation between countries) Note: For a comprehensive list of advantages and disadvantages of panel data see Baltagi, Econometric Analysis of Panel Data (chapter 1). 3

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