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Manuel Arellano (born 19 June 1957) is a Spanish economist specialising in econometrics and empirical microeconomics. Together with Stephen Bond, he developed the

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Arellano-Bond estimator, a widely used GMM estimator for panel data. This estimator is based on the earlier article by Arellano's PhD supervisor, John Denis Sargan, and Alok Bhargava (Bhargava and Sargan, 1983).

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Manuel Arellano — Wikipedia

In econometrics, the Arellano – Bond estimator is a generalized method of moments estimator used to estimate dynamic models of panel data. It was proposed in 1991 by Manuel Arellano and Stephen Bond, based

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Arellano on the earlier work by Alok Bhargava and John Denis Sargan in 1983, for addressing certain endogeneity problems. The GMM-SYS estimator is a system that contains both the levels and the first difference equations. It provides an alternative to the

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standard first difference GMM
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~~Arellano Bond estimator -
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"Dynamic Panel Data Estimation
Using DPD - A Guide for Users"
by Manuel Arellano and Steve

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Arellano, Institute for Fiscal Studies
Working Paper 88/15, London,
1988. DPD98 for Gauss "Dynamic
Panel Data Estimation Using
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Arellano and Stephen Bond,
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Synopsis. This book, by one of the world's leading experts on dynamic panel data, presents a modern review of some of the

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certain conditioning variables but
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that these are predetermined with respect to the time varying errors.

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Manuel Arellano is the author of
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