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He is the author of several books including: Econometric Analysis of Panel Data, 5th edition (2013, Wiley); and Econometrics, 5th edition (2011, Springer), and editor of A Companion to Theoretical Econometrics (2001, Blackwell); Recent Developments in the Econometrics of Panel Data, Volumes I and II (2002, Edward Elgar); Nonstationary Panels ...

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