

Wooldridge Chapter 14

09 March 2018

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Advanced Panel Data Methods

14.1 Fixed Effects Estimation

First differencing is just one of the many ways to eliminate the fixed effect. An alternative method, which works better under certain assumptions, is called the fixed effects transformation.

Consider a model with a single explanatory variable: $y_{it} = \beta_1 x_{it} + \alpha_i + u_{it}$

Now, for each i , average this equation over time. We get: $\bar{y}_i = \beta_1 \bar{x}_i + \alpha_i + \bar{u}_i$

As α_i appears in both, if we subtract one from the other we end up with:

$$y_{it} - \bar{y}_i = \beta_1 (x_{it} - \bar{x}_i) + u_{it} - \bar{u}_i$$

Or

$$\bar{y}_{it} = \beta_1 \bar{x}_{it} + u_{it}$$

This is known as time-demeaned data. The fixed effects transformation is also called the within transformation. The important thing about the last equation is that the unobserved effect has disappeared. This suggests that we should estimate pooled OLS. A period OLS estimator that is based on time-demeaned variables is called the fixed effects estimator or within estimator.

There is one subtle point in determining the degrees of freedom for the fixed effects estimator. When we estimate the time-demeaned equation by pooled OLS, we have NT total observation and k independent variables. Therefore we should apparently have $NT - k$ degrees of freedom but this is incorrect. For each cross-sectional observation, we lose one degree of freedom because of the time-demeaning. Therefore the appropriate degrees of freedom calculation is $NT - N - k$.

Fixed Effects of First Differencing?

When $T=2$, the FE and FD estimates and all test statistics are identical and so it does not matter which one we use. First differencing has the advantage of being straightforward and being in virtually any econometrics package.

When $T \geq 3$, the estimates are not the same. Since both are unbiased under assumptions $FE.1 - FE.4$ we cannot use unbiasedness as a criterion. The choice between the two hinges on the relative efficiency of the estimators and this is determined by the serial correlation in idiosyncratic errors, u_{it} , since efficiency comparisons requires homoskedastic errors. When these errors are serially uncorrelated, fixed effects is more efficient than first differencing. Since the unobserved effects model is typically stated with serially uncorrelated errors, the FE estimator is used more than the FD estimator.

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