PICAIS | Passau International Centre for Advanced Interdisciplinary Studies

UNIVERSITÄT PASSAU

RESEARCH COLLOQUIUM

SEMIPARAMETRIC VARYING COEFFICIENT DYNAMIC FIXED-EFFECTS PANEL DATA MODELS

With application to migration patterns into Europe

The public research colloquium will present the progress of the research on Dynamic nonparametric multidimensional panel data models conducted by **Prof. Dr. Daniel J. Henderson**, a Fellow of the Passau International Centre for Advanced Interdisciplinary Studies.

Prof. Henderson and his colleagues are developing tests and estimators for dynamic semiparametric varying coefficient panel data models with fixed-effects. They begin with testing for unit root processes in lagged dependent variables and allow these to vary by the cross-sectional dimension. They then develop estimators for the parameters of interest from the stationary processes via kernel estimation. The asymptotic results and bootstrap procedures will be discussed. They will apply these methods to their subject of interest: migration flows to European nations. Their goal will be to forecast migration flows as well as help find determinants of migration flows. The focus will be on relative labor market conditions between the given nations over time.

The research colloquium will be held in English. All members of the University of Passau and interested members of the public are cordially invited to the event.

July 26 2023, 6 - 8 p.m.

Location: Audimax HS10 (Innstrasse 31)

Registration is not required.