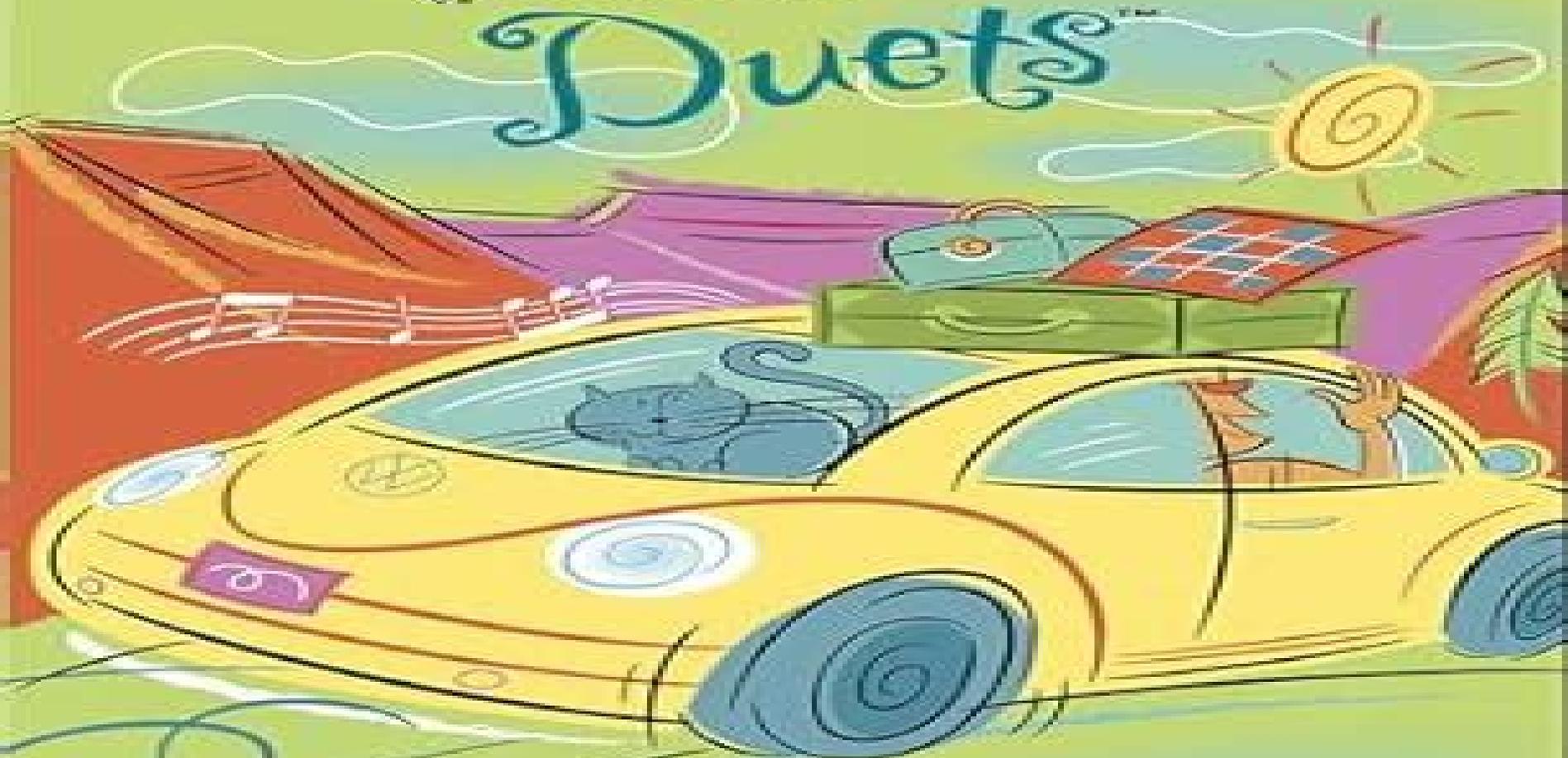


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**KJ Lindholm-Leary**



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consider the following example  $\Delta t_1 g_1 t_2$  transmission line voltage  $x \times x \times 100 \text{ kv}$  0 15  
0 05 g<sub>2</sub> 100 11 kv 0 20 0 1 t<sub>1</sub> 100 11 220kv 0 1 t<sub>2</sub> 100 11 220kv 0 1 line 100 220kv

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the estimators mentioned in equation 9 result from applying the two stage least square

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therefore we have an unbalanced panel i.e. some companies will have no data in some years say now i want to obtain the  
principal components of the index for the entire time period

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without any problem hence this is not the main issue there whereas implementing a two way error component model  
probably is please see stata.com/statalist/arch/msg00829.html

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breitung im pesaranm adf fisher pp fisher i get mixed results i

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Åa ç 4P<sup>ª</sup> 7 î ß6b<sup>2</sup> sĐ hæ<sup>º</sup>uä9 4ô ŸÒkµ<sup>1</sup> Õ 8ô ù f ÂÄÈ iâàÁ

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web it is heavily unbalanced panel because some countries have only two surveys and some has as much as 7 surveys time  
gap between surveys are different from 1 year to 7 years average is 5

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dataset my data i send the excel file attached is unbalanced panel data in the sense that not all the firms my dissertation is in  
finance have data for all years from 2005 to 2016

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web details `punbalancedness` returns measures for the unbalancedness of a panel data set for two dimensional data the two measures of `ahrens` and `pincus` 1981 are calculated called  $\gamma$  and  $\nu$  if the panel data are balanced both measures equal 1 the more unbalanced the panel data the lower the measures but 0

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web unbalanced panel n 140 t 7 9 n 1031 residuals min 1st qu median 3rd qu max 12 13926 1 21442 0 20655 1 02437 17 11197 coefficients estimate std error t value pr t emp 0 119813 0 031103 3 8521 0 0001255 so you can use unbalanced data without any additional adjustment to the `plm` code itself

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