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**R Sanford**



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### **Right Center Left Introduction**

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zconsider the following example  $\Delta t_1 g_1 t_2$  transmission line  $v t_1 0.5 g_2 j0.05$  fault  $\Delta g_1$  mva voltage  $x x x o 100 11 kv 0.15 0.05 g_2 100 11 kv 0.20 0.1 t_1 100 11 220kv 0.1 t_2 100 11 220kv 0.1$  line  $100 220kv$

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web dec 21 2021 because the index is rebalanced over time some companies have dropped out of it in some years and 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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web in this paper we consider the estimation and inference of unbalanced panel data models with  $csd$  when  $n$  is large and  $t$  is small to our best knowledge it is the first paper to study the  $cce$  estimator for unbalanced panel data also our paper contributes the literature on panel data model with cross sectional dependence when  $t$  is small

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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 gamma  $\gamma$  and nu nu  $\nu$  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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