

The Econometrics of the Missing Data Problem  
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ABSTRACT

In panel surveys, some observation units drop out before the end of the observation period. This panel attrition, like any missing data problem, should not be ignored if it is related to the variables of interest.

In order to obtain point identification of the parameters of interest one can make either assumptions about the relation between the observed and unobserved data or collect additional information. We combine the two approaches, and obtain the sequential additively nonignorable attrition model that just-identifies the population distribution and the sequence of observation hazards for panels with any number of periods.