Econometric Analysis for Panel Data Using Stata

A **Stata Workshop** with **David Drukker** Director of Econometrics from Stata Corp. will be held in conjunction with the 7th International German Socio-Economic Panel User Conference.

The workshop will be held at the **Wissenschaftszentrum Berlin für Sozialforschung**.

The attendees are asked to bring their notebooks with Stata 9 – if available – to the seminar, in order to participate in the handouts.

Costs: 70,00 €

Date: 05.07.2006 15:00 - 18:00
06.07.2006 09:00 - 12:00

Registration: Dittrich & Partner Consulting GmbH

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Topics:

1. Econometric analysis of cross-sectional data using Stata

This talks provides an overview of estimation, inference and interpretation of cross-sectional models in Stata. After a general review of the Stata environment for estimation and post-estimation analysis, the talk covers

1. estimating the parameters of linear and nonlinear regression models;

2. The use and interpretation of robust and cluster-robust standard errors;

3. An introduction to fitting models to data from complex survey designs; and,

4. An introduction to estimation, inference and interpretation of cross-section discrete and limited-dependent variable models in Stata.

The talk provides a brief introduction to each model discussed. The extent and level of the econometrics discussion is adjusted to each audience.

2. Econometric analysis of panel data using Stata

This talk discusses estimation, inference and interpretation of panel-data models using Stata. The talks usually covers the

Linear RE and FE models,
Linear RE and FE models with AR(1) errors,
Linear RE and FE models with general within panel correlation structures,
Hausman-Taylor estimation,
Linear RE and FE with endogenous variables,
Linear FE dynamic models,
Linear Mixed models,
FE and RE nonlinear models,
FE and RE Logit Models,
FE and RE Poisson Models,
Stochastic frontier models for panel data.

The talk provides a brief introduction to each model discussed. The extent and level of the econometrics discussion is adjusted to each audience.

3. Econometric analysis of time-series data using Stata

After providing an introduction to managing time-series data in Stata, the talk discusses estimation, inference and interpretation of ARMA models, ARCH/GARCH models, VAR models, and SVAR models in Stata. A discussions of unit-root tests and VECM models can be added by extending the talk.

The talk provides a brief introduction to each model discussed. The extent and level of the econometrics discussion is adjusted to each audience.

4. An introduction to Stata programming for data management

This talk provides an introduction to Stata programming with applications to managing data. After introducing Stata's macro language, the talk discusses how to manipulate results produced by management and analysis commands. The talk contains a detailed application to importing data from text files with informative headers.