A **Stata Workshop** with **David Drukker** (Director of Econometrics from Stata Corp.) will be held in conjunction with the 9th SOEP User Conference (SOEP2010) on June 29, 2010.

The workshop will be held at the German Institute for Economic Research (DIW Berlin).

Registration Fee: 90,00 €

**Date**: June 29, 2010, 09:00 am - 05:00 pm

For registration

please contact: Anke.mrosek@dpc.de

Dittrich und Partner Consulting GmbH

Phone: +49-212 260 66 - 24

Please also indicate which version of Stata you use.

## **Tentative Schedule**

This one-day class provides an introduction to the econometric analysis of panel data and how to analyze it using Stata. A general familiarity with Stata is assumed, even though a quick introduction to Stata is provided.

## The topics covered are

- 1 A quick introduction to Stata
- 2 Panel data giveth and panel data taketh away
- 3 Estimators for linear models that require random effects
- 4 Fixed-effect estimators for linear models
- 5 Multilevel and mixed-effects linear models
- 6 Instrumental-variables estimators
- 7 Hausman Taylor Models
- 8 Models with endogenous variables
- 9 Dynamic panel-data models
- 10 The Arellano-Bond estimator
- 11 The Arellano-Bover/Blundell-Bond estimator
- 12 Random- and fixed-effects estimators for binary models
- 13 Random- and fixed-effects estimators for count-data models

The class will be in lecture format with participants asking questions as the class progresses. The morning session will go from 9:00am - 12:00pm and the afternoon session will go from 1:00pm - 5:00pm.