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 8th SOEP User Conference on July 8, 2008.

The workshop will be held at the German Institute for Economic Research (DIW Berlin). The attendees are asked to bring their notebooks with Stata 10 – if available – to the workshop.

Costs: 70,00 €
Date: 08.07.2008, 9:00 am - 17:15 pm

Registration: Dittrich & Partner Consulting GmbH
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Please also indicate which version of Stata you use.

Detailed Program:

9:00 am - 10:30 am	Linear models with strictly exogenous variables (I)
10:45 am - 12:00 pm	Linear models with strictly exogenous variables (II)
12:00 pm - 1:00 pm	Lunch
1:00 pm - 2:30 pm	Instrumental variables methods for static models
2:45 pm - 3:45 pm	Dynamic models
3:45 pm - 5:15 pm	Nonlinear models

The section on linear models with strictly exogenous variables (I) provides an introduction to panel data and to the random-effects and fixed-effects models for individual-level heterogeneity. This part also discusses pooled and generalized least-squares estimators for the parameters of random-effects models.

The section on linear models with strictly exogenous variables (II) discusses estimators for the parameters of fixed-effects models, tests for fixed versus random effects, and provides an introduction to linear mixed models.

The section on instrumental variables methods for static models reviews instrumental variables estimators for cross-sectional models, discusses the Hausman-Taylor estimator and a two-stage least squares estimator for models with random or fixed effects.

The dynamic-models section covers the Arellano-Bond estimator and its extensions.

The nonlinear-models section covers the estimation and interpretation of estimators for the parameters of panel-probit, panel-logit and panel-poisson models. This section also discusses the difference between population-averaged estimators and individual-specific estimators.