An introduction to panel-data analysis using Stata

Contact information
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Description
An introduction to panel/longitudinal data analysis using Stata

This workshop provides an introduction to the theory and practice of panel-data analysis. More and more, researchers have panel data, data in which individuals, companies, countries, or other units are observed repeatedly across time. Panel data allow you to study both time-invariant heterogeneity (variation due to unobserved characteristics of the unit of observation) and changes in the units of observation across time (model dynamics). Stata is the premier statistical tool used for analysis of panel data.

The workshop starts with an introduction to fixed-effects and random-effects approaches to modeling unobserved individual-level heterogeneity. We will discuss linear models with exogenous covariates, linear models with endogenous variables, dynamic linear models, and some nonlinear models.

The topics covered will be the following:
A brief introduction to Stata
Data tools and descriptive statistics for panel data
Estimation of linear panel-data models
Estimation of nonlinear panel-data model estimators
Estimation of models with endogeneity
Estimation of dynamic panel-data models

Participants will receive the lecture notes and datasets used during the class.

Goals, objectives, and expected outcomes
* Participants will learn how to use Stata to fit panel-data models and interpret the results. Participants will also understand the theory behind the methods employed.

Target audience
* Anyone interested in panel/longitudinal data analysis and with a background in linear regression.

Preferred workshop day
April 22
Proposed duration
1/2 day

Short Bio
Enrique Pinzon is a Principal Econometrician at StataCorp. He is on the statistical development team at StataCorp, teaches a variety of Stata courses, and is a frequent contributor to the Stata blog. Pinzon holds a master's degree in economics from the Universidad de los Andes and a PhD from the University of Wisconsin–Madison.