



Training Workshops in Panel Data Econometrics

Programme

DAY 1

Friday 30th

8:30 AM – 9:00 AM: Opening

9:00 AM – 10:30 AM: Session 1 – General introduction:

- 1.1. The double dimension
- 1.2. The concept of variability
- 1.3. General specifications
- 1.4. Harms and benefits of using the double dimension
- 1.5. Panel data under STATA : basic commands

10:30 AM – 11:00 AM: Coffee break

11:00 AM – 1:00 PM: Session 2 - Fixed-effects models:

- 2.1. Formulating the model
- 2.2. The OLS and LSDV estimators
- 2.3. Interpretations
- 2.4. Properties
- 2.5. Practical application and case study on STATA

1:00 PM – 2:15 PM: Lunch break

2:15 PM – 3:45 PM: Session 3 – Random effects models:

- 3.1. Formulating the model
- 3.2. Assumptions regarding the mistakes made
- 3.3. GLS estimators
- 3.4. Estimators properties
- 3.5. Comparing the estimators: Hausman specification tests
 - Test hypothesis
 - Test procedure

3:45 PM – 4:00 PM: Coffee break

4:00 PM – 5:30 PM: Session 4 – Practical application and case study on STATA

DAY 2

Saturday 31st

9:00 AM – 10:30 AM: Session 1- Practical application and case study on STATA (part 2)

10:30 AM – 11:00 AM: Coffee break



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11:00 AM – 1:00 PM: Session 2 - Dynamic panels

- 2.1. Introduction :
 - General specifications of the dynamic panel data model
 - The problem of endogeneity in dynamic panels
 - Instrumental variables
- 2.2. Autoregressive panel data model with fixed effects
 - Formulating the model
 - GMM estimation : the Arellano-Bond estimator
 - Validity testing of instruments

1:00 PM – 2:15 PM: Lunch break

2:15 PM – 3:45 PM: Session 3 - Practical application and case study with STATA

3.45 PM – 4:00 PM: Coffee break

4:00 PM – 6:00 PM: Session 4- Dynamic simultaneous equations with panel data

- 4.1. Model specification
- 4.2. The Arellano-Bover estimator
- 4.3. Practical application and case study with STATA

DAY 3

Monday 2nd

9:00 AM – 10:30 AM: Session 1- Nonlinear panel data model

- 1.1. Introduction
- 1.2. Logit and Probit models with fixed effects
- 1.3. Logit and Probit models with random effects
- 1.4. Examples of implementation

10:30 AM – 11:00 AM: Coffee break

11:00 AM – 1:00 PM: Session 2 - Case study with STATA

1:00 PM – 2:15 PM: Lunch break

2:15 PM – 2:45 PM: Session 3 - Other nonlinear panel data models

- 3.1. Tobit model and selection problem
- 3.2. Count data models
- 3.3. Examples of implementation



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DAY 4

Tuesday 3rd

3:45 PM – 4:00 PM: *Coffee break*

4:00 PM – 6:00 PM: **Session 4 - Case study with STATA**

9:00 AM – 10:30 AM: **Session 1 - Case study with STATA**

10:30 AM – 11:00 AM: *Coffee break*

11:00 AM – 1:00 PM: **Session 2: Case study with STATA**

1:00 PM – 2:15 PM: *Lunch break*

2:15 PM – 3:45 PM: **Paper presentations**

3:45 PM – 4:00 PM: *Coffee break*

4:00 PM – 5:30 PM: **Paper presentation**