Advanced **Stata**

Lisbon, November 15-18, 2016
4 days Course
Paulo Guimarães & Miguel Portela (DEE - BPLIM)

Training schedule

10:00 – 13:00
13:00 – 14:00 – Lunch
14:00 – 17:00

Training Program

DAY 1 | Regression analysis & causality (Miguel Portela)

- From Stata to LaTex, Word and Excel: efficient procedures to export descriptive statistics, graphs and regression tables
- Econometric concepts: Regression analysis — OLS & GLS
- Basic issues in program evaluation; Causality and the problem of selection bias
- Regression and causality
- Instrumental variables (two stage least squares (2SLS); weak instruments; overidentification tests)
- Longitudinal data: Differences-in-differences (DD)

DAY 2 | Panel data (Miguel Portela)

- Panel data regression: dealing with endogeneity issues
- Data structure & formulation of the model
- Fixed and Random Effects in Static Models
- Hausman test for the validity of the random effects model
- Hypothesis testing, Test for the presence of fixed effects, Wald tests, testing multiple hypothesis
- Heteroscedasticity, Autocorrelation, Robust Estimation

DAY 3 | Advanced Topics in Panel data (Miguel Portela & Paulo Guimarães)

- Dynamic Panel Data: endogeneity & GMM - First-differences & the System GMM estimator
- Models with High Dimensional Fixed Effects

DAY 4 | Count Data Models (Miguel Portela & Paulo Guimarães)

- Discrete distributions
- Poisson regression
- Negative Binomial Regression
- Conditional Counts
- Zero Truncated Regression
- Excess Zeros
- Endogenous Regressors
- Panel data for count models