ERSA Training Workshop

Econometric Methods for Panel Data

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Monday 12 January – Friday 16 January, 2009

University of Stellenbosch

Provisional Programme

Monday 12 January	
9.30 – 12.30	Static regression models – Within Groups and related estimators
2.30 – 4.30	Introduction to panel regression commands in Stata
Tuesday 13 January	
9.30 – 12.30	Dynamic models I – Differenced GMM and related estimators
2.30 – 4.30	Implementation in Stata
Wednesday 14 January	
9.30 – 12.30	Dynamic models II – System GMM and related estimators
2.30 – 4.30	Implementation in Stata
Thursday 15 January	
9.30 – 12.30	Specification tests; estimation of production functions
2.30 – 4.30	Applications in Stata
Friday 16 January	
9.30 – 12.30	Discrete choice models, with applications