This course introduces tools for conducting empirical analysis of longitudinal data: data collected from the same entities at different points in time. Such data is commonly seen in health and social sciences research. Participants will obtain a good understanding of methods for analyzing longitudinal data including: pooled OLS, fixed effects estimation, random effects models, and fixed effects models for binary outcomes. There will be a mixture of theoretical and practical sessions using the statistical software package STATA.

Course Outline

- Features of longitudinal data
- Repeated Cross Sections and Difference-in-differences
- Fixed Effects Models
- Random Effects Model
- Correlated Random Effects Model
- Fixed Effects Logit

Who Should Attend

Researchers, academics, and students who plan to use repeated cross sectional data or longitudinal data in their research.

Prerequisites

Participants are expected to have a good understanding of linear regression models and logit regression models and should have some prior experience using statistical software packages such as STATA, SAS or SPSS.

Enquiries

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For details on schedule, course fee & registration, visit CFPR website.

Faculty Member

Dr. Fesselmeyer teaches in the Department of Economics at the National University of Singapore. He got his PhD from the University of Virginia. Before obtaining his PhD, he spent several years with an economic consulting firm and the U.S. Department of Justice where he analyzed the effects of mergers and antitrust behaviour, while also teaching SAS and STATA to junior staff members. At NUS, he teaches Econometrics and Industrial Organization at the undergraduate and graduate levels. He has published several empirical papers in leading journals on housing issues and pricing behaviour in the United States and Singapore.