SPS Workshop

Introduction to Panel Data Analysis

June 6-7, 2011

Organisers: Fabrizio Bernardi & Martina Dieckhoff
Lecturer: Martina Dieckhoff

Seminar room 2, Badia Fiesolana
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Abstract: This workshop offers an introduction to Panel Data Analysis. Panel data analysis has become preeminent in social research (Halaby, 2004). These data are not only attractive because they give information on the time-order of events but also because they allow the researcher to control for unobserved heterogeneity. They thus afford the researcher with the possibility to make causal claims which is a major advantage over standard cross-sectional analyses. The course aims at familiarising participants with panel data structures and the analytical possibilities these data offer. We will discuss the advantages but also the limitations of panel data. We will cover random and fixed-effects models: the most standard techniques for the analysis of panel data. The course will also offer hands-on exercises and will cover the basic Stata commands for the handling of panel data.

On the second day of the course, two guest speakers (Vanessa Gash and Leen Vandecasteele, both Manchester University) as well as the EUI researcher Juana Lamote will present papers in which they used Panel data and will discuss their modelling decisions and strategies in an applied manner. Participants will be asked to act as discussants of these papers.

Day 1
Morning Session 10:00 am – 12:30 pm
• What is panel data?
• Advantages and Disadvantages of Panel Data
• Handling of Panel Data in Stata
• Random and Fixed Effects Models
• The Hausman Test

Afternoon Session 14:00 pm – 17:00 pm
• Applied Exercises in Stata

Day 2
Morning 10:00 am – 13:00 pm
• Leen Vandecasteele: The gender wage gap and its cumulative effect over the early career: a comparison of cohorts with the British Household Panel – application: Random Effects models.
• Vanessa Gash: Women Between Part-time Work and Full-time Work: The Influence of Changing Hours of Work on Happiness and Life-Satisfaction (joint work with A. Mertens & L. Romeu-Gordo) – application: First Differences

Afternoon 14:30 pm – 16:00 pm
• Juana Lamote: Does having less than others hurt? Subjective well being and relative income in the UK – application: Fixed Effects models