



## How to Specify Panel Data Analyses?

**26.03.2019 – 27.03.2019**

Instructor: Prof. Dr. Josef Brüderl (Ludwig-Maximilians-Universität, Munich)  
Location: Mannheim Centre for European Social Research (MZES), Mannheim  
A5, 6 (conference rooms A230/231)  
68159 Mannheim

### **Tuesday 26.03.2019**

---

08:30 – 09:00	Registration
09:00 – 10:30	Introduction: Within-Estimation with Panel Data
10:30 – 11:00	<i>Coffee Break</i>
11:00 – 12:30	Interpretation of Fixed-Effects Estimates
12:30 – 13:30	<i>Lunch Break (provided at the workshop venue)</i>
13:30 – 15:00	Impact Functions / Event Study Design
15:00 – 15:30	<i>Coffee Break</i>
15:30 – 17:00	Interaction Effects
17:00 – 18:30	Get-together with drinks at the MZES and walk to restaurant
18:30 –	Informal workshop dinner (self-financed) at 'Tomate' (B6 12, 68159 Mannheim)

### **Wednesday 27.03.2019**

---

09:00 – 10:30	Growth Curves and the APC-Problem
10:30 – 11:00	<i>Coffee Break</i>
11:00 – 12:30	Fixed-Effects Individual Slopes Model
12:30 – 13:30	<i>Lunch Break (provided at the workshop venue)</i>
13:30 – 15:00	Mixed-Effects Models / Cross-Lagged Panel Models
15:00 – 15:30	<i>Coffee Break</i>
15:30 – 17:00	Practical Example with CILS4EU Data



## Literature

### Further Materials by Josef Brüderl

<https://www.ls3.soziologie.uni-muenchen.de/studium-lehre/lehrmaterialien/index.html>

Brüderl, J. (2019) Querschnittsdatenanalyse: Angewandte Regressionsanalyse mit STATA. *Introduction to cross-sectional regression. (in German, script and Do-Files)*

Brüderl, J. (2012) Event History Regression. *Introduction to Event-History regression (Script and Do-Files)*

Brüderl, J. and V. Ludwig (2012) Stata Commands for Longitudinal Analysis. *(Script)*

Brüderl, J. and V. Ludwig (2012) Working With the SOEP. *(Script and Do-Files)*

### Panel Analysis Textbooks

Brüderl, J. and V. Ludwig (2015) Fixed-Effects Panel Regression. Pp. 327-357, in: H. Best and C. Wolf (eds.) *The Sage Handbook of Regression Analysis and Causal Inference*. Sage. *(Provides more of the underlying statistics)*

Allison, P.D. (2009) *Fixed Effects Regression Models*. Thousand Oaks: Sage. *(Textbook on applied panel data analysis)*

Andreß, H.J., K. Golsch and A. Schmidt (2013) *Applied Panel Data Analysis for Economic and Social Surveys*. Springer. *([Very] applied textbook on PDA. Unfortunately, sometimes very lengthy and confused. There is a chapter on handling panel data)*

Wooldridge, J. (2010) *Econometric Analysis of Cross Section and Panel Data*. Cambridge: MIT. *(The econometrician's bible on PDA. If you want to see more formulas)*

### Panel Methodology

Lynn, Peter (2009) (Ed.) *Methodology of Longitudinal Surveys*. Wiley. *(A textbook on panel survey methodology)*

### The Counterfactual Approach to Causal Inference

Morgan, S.L. and C. Winship (2015) *Counterfactuals and Causal Inference*. Cambridge UP. *(A very stimulating textbook on causal inference. Unfortunately, the chapter on panel data analysis is not very useful)*