



POLITECNICO
MILANO 1863

Organizing Committee

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 RISIS2 EU Project

Venue

Department of Management, Economics and
Industrial Engineering
Politecnico di Milano
Via Lambruschini 4/b, Milano

Start date

TO BE DEFINED

End date

TO BE DEFINED

Deadline for request participation

February 15th, 2020

Other Organizational details

- The course is free of charge
- Travel and accommodation expenses will be covered only in case of researchers, early-career researchers and PhDs coming from European countries
- No costs are covered for people not involved in research activities (i.e. people from intermediaries or policy level)
- Each participant has to bring his/her own computer for running the practical parts of the training (with STATA installed).
- Before the beginning of the course, we will provide participants with scientific articles and additional materials introducing the topic.

RISIS



RESEARCH INFRASTRUCTURE FOR SCIENCE
AND INNOVATION POLICY STUDIES



**PANEL DATA
METHODS AND
APPLICATIONS**



This project is funded by the European Union
under Horizon2020 Research and Innovation
Programme Grant Agreement n°824091

COURSE OBJECTIVES

This methodological, practically-oriented course focuses on the application of econometric techniques for panel data

The course's objective is to introduce the main features of panel data econometric models and present use cases and examples based on the VICO dataset

Topics covered include specification, estimation, and inference in the context of models that take into account unobserved heterogeneity and individual effects (e.g. fixed-effects vs. random-effects models)

During the course, participants will have the opportunity to apply econometric techniques for panel data analysis using the software STATA

After the course, students are expected to be able to apply panel data regression techniques and to interpret the results from panel-data regression estimates

PROGRAM AND CONTENTS

DAY 1 – MARCH 5th, 2020

10:00-10:30

Introduction to panel data

10:30-12:15

Main panel data estimators

12:15-13:00

Examples of applications based on VICO

Lunch Break

14:00-17:30

Panel data analysis with STATA

17.30-18.00

Introduction to workgroup

DAY 2 – MARCH 6th, 2020

09:00-12:30

Workgroup

Lunch Break

13:30-15:00

Group presentations

15:00-16:00

Closing Remarks and Recap

AUDIENCE TARGETED

The expected number of participants for the course is 15

The course is addressed to:

- Early career researchers and PhD students
- Policy makers at the local, regional, national and international level (e.g., European Commission)

REQUIREMENT FOR PARTICIPATION

Participants will be selected on the basis of their CV

Participants are required to have:

- Basic knowledge of STATA
- Basic knowledge of statistics and econometrics