



Bergamo, 4 September 2013

Occasional Seminar Series in Microeconometrics (4)  
Organizer: Professor Giovanni Urga

**“Microeconometrics using Stata”**

11-12 November 2013  
Via Dei Caniana, 2 (Room 16)

**David M. Drukker**

(Director of Econometrics, Stata Corporation)

I am very pleased to announce that Dr David Drukker will give a series of talks at the University of Bergamo in the Department of Management, Economics and Quantitative Methods on Monday November 11 and Tuesday November 12, 2013.

**11<sup>th</sup> November 2013**

9am-12pm *An introduction to the econometric analysis of panel data using Stata*  
2pm-5pm *An introduction to time series analysis using Stata*

**12<sup>th</sup> November 2013**

9am-12pm *An introduction to the treatment-effect estimation using Stata.*  
2pm-5pm *Implementing generalized method of moments (GMM) estimators in Stata.*

If you are interested in attending the talks, please send an e-mail to Marina Margheron ([marina.margheron@unibg.it](mailto:marina.margheron@unibg.it)) and cc me in ([giovanni.urga@unibg.it](mailto:giovanni.urga@unibg.it)).

Looking forward to seeing you in Bergamo.  
Yours



## Talk details

### ✂ **An introduction to the econometric analysis of panel data using Stata**

This talk discusses estimation, inference and interpretation of panel-data models using Stata. After covering static linear random-effects (RE) and fixed-effects (FE) models, the talk discusses Hausman-Taylor models and Linear dynamic FE models. Finally, the talk covers nonlinear models with FE, RE, or correlated-random-effects.

### ✂ **An introduction to time-series analysis using Stata**

After providing an introduction to managing time-series data in Stata, the talk discusses estimation, inference and interpretation of ARMA models, ARCH/GARCH models, VAR models, SVAR models, and multivariate GARCH models in Stata. Time-series filters are also discussed.

### ✂ **An introduction to treatment-effect estimation using Stata**

After introducing the potential-outcome model, this talk presents the regression-adjustment (RA) estimator, the inverse-probability-weighted (IPW) estimator, the augmented IPW (AIPW) estimator, and the IPW RA estimator. The double-robust property of the AIPW and IPWRA estimators are also discussed. Finally, some estimators that allow for endogenous treatment-effects are discussed. Simple Stata command are presented to estimate treatment-effect parameters through out the talk.

### ✂ **Implementing generalized method of moments (GMM) estimators in Stata**

After presenting a quick introduction to GMM, this talk discusses how to use the gmm command in Stata to estimate parameters. A standard econometric trick is to stack the moment conditions from multiple stages and estimate the parameters in a single GMM step. Several applications of this trick are given, including the gmm command and auxiliary code to implement these applications in Stata.