LONGITUDINAL DATA ANALYSIS

This course introduces tools for conducting empirical analysis of longitudinal data: data collected from the same entities at different points in time. The course will aim to give participants a good understanding of methods for analyzing longitudinal data including pooled OLS, fixed and random effects estimation. Additional more specialized topics such as dynamic and binary panels will be introduced. There will be a mixture of theoretical and practical sessions using the statistical software package STATA.

DR. DENIS TKACHENKO
NUS SENIOR LECTURER

Course Outline

- Features of longitudinal data
- Pooled models
- Fixed effects model
- Random effects model
- Linear panel extensions: dynamic panels
- Non-linear panel models: fixed effects logit

Who Should Attend?

- Researchers
- Academics
- Policymakers and students who plan to use repeated cross-sectional data or longitudinal data in their work.

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.

NUS National University of Singapore
Centre for Family and Population Research
Faculty of Arts & Social Sciences

ABOUT THE INSTRUCTOR

Dr. Tkachenko teaches in the Department of Economics at the National University of Singapore. He obtained his PhD from Boston University.

At NUS, he teaches Econometrics, Economic Forecasting and Machine Learning classes at the advanced undergraduate level.

He has published several papers on econometrics of dynamic economic models, including in the top five and top field economic journals.

Sign Up Here

For Enquiries

Email: cfpr@nus.edu.sg
Website: https://fass.nus.edu.sg/cfpr/