

Panel / Longitudinal Data Analysis**17 – 18 March 2010****Programme****Day 1: Wednesday 17 March**

10.15	Coffee and welcome
10.30	Endogenous regressors and instrumental variables
12.00	Practical work on computers using Stata
12.45	Lunch
13.30	Practical work continued
14.30	Linear panel data models: - Random effects - Fixed effects
15.45	Tea
16.00	Linear Panel Data Models Continued
17.00	Practical work
18.00	Close of Day 1

Day 2: Thursday 18 March

9.00	Coffee
9.15	Linear dynamic models, Arellano-Bond GMM
11.00	Coffee
11.15	Practical Work
12.45	Lunch
13.30	Linear dynamic models, Blundell-Bond GMM
15.00	Practical work
15.45	Tea
16.00	Finite Sample Inference
17.00	Close of Day 2