

Day 2 - EU-SILC

Part III Practical Training Session: Panel data structure & analyses

Panel regression exercise

Regression of Get-together with Friends/Family for a drink/meal at least once a month on marital status, age, household income, number of children (persons under 15 in HH). Add person fixed-effects. Person fixed-effects capture sex, education, and country fixed effects, these can be ignored here. Use the correct weight. For sake of simplicity linear probability model, i.e. OLS regression. Use code from previous exercises where it fits.

Data sets needed

- Longitudinal data 2020
 - UDB_l20D_ver_2022_release2.dta
 - UDB_l20H_ver_2022_release2.dta
 - UDB_l20R_ver_2022_release2.dta
 - UDB_l20P_ver_2022_release2.dta

Variables needed

- | | |
|-----------|---------|
| • country | • RX010 |
| • year | • HY020 |
| • hhid | • DB075 |
| • pid | • RB062 |
| • PD050 | • RB063 |
| • PB190 | • RB064 |
| • RB080 | |

Solution steps

- Merge four files
- Prepare necessary data
- Construct correct weight
 - Which level is it?
- OLS regression with fixed effects

- Construct panel id with
`egen panelid=group(country hhid pid)`
- Declare panel data structure in Stata with
`xtset panelid`