

Applied Econometrics JEM007, IES
Exercise session #1

DATA

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Types and collection of data

- Observational data
 - Surveys
 - Labor Force Survey (LFS), Census, Household Budget Survey (HBS)
 - Administrative data
 - Different registries, tax records, unemployed
 - Collect data yourself
 - Ex.: stock exchange, basketball games
- Experimental data (labs, field)

Surveys

Sampling techniques

- Simple random sampling
- Stratified cluster sampling (2 or more stages)
 - Strata – division of population according to some characteristics (e.g. NUTS4 region)
 - Need for clustering (if stratas are specific)
 - We need to weight using the weight of strata in population to get representative estimates

Surveys

Biased samples

- Response-based sampling
 - ▣ Ex: In a study of the determinants of number of visits to a recreational site, only those with at least one visit are included
- Length-biased sampling
 - ▣ Ex: Measure of the average duration of unemployment (look at currently unemployed x look at people currently leaving unemployment)
- Sample selection
 - ▣ Effect of training (problem = selection of people into training)

Surveys

Quality of data

- No-response: as participation is voluntary
- Missing data
 - ▣ High income respondents not willing to respond to questions about income
- Measurement errors
 - ▣ # of sexual partners: women – 4, men – 7 (USA)
- Attrition (in panel data)

Surveys

Types of data

- Cross-section X panel data x time series
 - ▣ Repeated cross section data
 - ▣ Balanced x unbalanced panels
- Qualitative / quantitative (race / wage)

Data sources

US I

- Panel Study in Income Dynamics (PSID) -1968
 - ▣ Free downloadable
 - ▣ <http://psidonline.isr.umich.edu/Guide/>
- Current Population Survey
 - ▣ Free downloadable; focus on labor market
 - ▣ <http://www.census.gov/cps/>
- National Longitudinal Survey (NLS) – mid 60'
- National Longitudinal Survey of Youth – 79'
 - ▣ <https://www.nlsinfo.org/investigator/pages/login.jsp>

Data sources

US II

- Survey of Income and Program Participation - 1983
 - ▣ Free downloadable, multipanel survey
 - ▣ <http://www.census.gov/sipp/access.html>
- Health and Retirement Study - 1992
 - ▣ Downloadable after registration;
 - ▣ <http://hrsonline.isr.umich.edu/index.php?p=reg>
- Medical Expenditure Panel Survey
 - ▣ Free downloadable
 - ▣ <http://www.meps.ahrq.gov/mepsweb/>

Data sources

Europe

- Survey of Health, Ageing and Retirement in Europe
 - ▣ Download upon registry, also CR
 - ▣ <http://www.share-project.org/>
- Norwegian registry data
 - ▣ Downloadable after registration; registries!!
 - ▣ <http://www.nsd.uib.no/nsd/english/individualdata.html>
- AMADEUS (paid)
- Household budget surveys
- Labor Force Surveys