



COUNT DATA WORKSHOP

delivered by

Pravin Trivedi

Indiana University

Wednesday and Thursday 22 and 23 July, 2009

REGISTRATION FORM

Name: _____

Address: _____

Phone: _____ Fax: _____

Email address: _____

REGISTRATION FEE

There is no charge for staff and students of the University of Melbourne. Registration is still necessary, however, because places are limited.

For attendees who are not staff or students at the University of Melbourne the fee is \$275 (inclusive of GST). A tax invoice will be sent to the above address on receipt of payment.

- I am a staff member or student at the University of Melbourne.
- I am not a staff member or a student at the University of Melbourne.
- I have attached a cheque for \$275 made out to the University of Melbourne.
- Please charge my Visa or Mastercard as follows:
- Card number: _____ Expiry _____
- Name on Card: _____ Signature _____

Textbook

Cameron, A.C. and P.K. Trivedi (2009), *Microeconometrics Using Stata*, Stata Press, College Station. This text is available for \$135 from <http://survey-design.com.au/>. An early order is recommended.

Deadline for Registration

Please fax, email or mail to Persefoni Gouletsas no later than **July 13, 2009**.

Persefoni Gouletsas, Department of Economics, University of Melbourne, Vic 3010

Fax 03 8344 6899

Email: p.gouletsas@unimelb.edu.au



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VENUE: Lecture Theatre 1, Economics and Commerce, University of Melbourne

July 22, 2009

9.00am Coffee/Tea

9.30-11.30 am Session 1

3.00 – 5.00 pm Session 2

July 23, 2009

9.00am Coffee/Tea

9.30-11.30 am Session 3

3.00 – 5.00 pm Session 4

Details of sessions appear on the following page.

Mini-course title: Econometric Count Data Analysis and Applications to Health
Pravin K. Trivedi, Indiana University

The course will survey the recent developments in the analysis of count data models, with emphasis on practical implementation of the models and methods. The discussion of theory, computation, and interpretation will be integrated throughout the course. Many examples based on actual data from author's research (especially in health economics) will be used as illustrations. The contents of the four "sessions" are listed below but it must not be presumed that each session will fit exactly in the available time slot.

Session 1: Basic cross section methods

- Poisson and NB models
- Overdispersion
- MLE, QML, and NLS estimators
- Diagnostic tests

Session 2: More advanced cross section methods

- Censored and truncated counts
- Continuous mixture models
- Hurdle, two-part and zero inflated models
- Hierarchical models
- Finite mixtures and latent class models
- Endogenous regressors

Session 3: Time series and panel data analysis

- INARMA Models
- Observation vs. parameter driven models
- Panel count models
- Pooled Poisson and PA models
- Poisson RE models
- Poisson FE Models
- Dynamic count models

Session 4: Multivariate counts and Bayesian analyses

- Multivariate data
- Selection and factor models
- Maximum simulated likelihood
- Bayesian methods