CALL FOR PAPERS

VIII ITALIAN STATA USERS GROUP MEETING
Isola di San Servolo, Venezia 17th — 18th November 2011

TStat, Stata's distributor in Italy, is pleased to announce that the 8th Italian *Stata* Users Meeting will take place in Venice on the 17th and 18th November, 2011. The meeting provides *Stata* users working in different research areas, with a unique opportunity to exchange ideas, experiences and information on user written routines and applications. *Stata* users interested in contributing to the meeting are encouraged to submit their proposals to the scientific committee. As in previous years, the emphasis wil be on the development of new commands or procedures currently unavailable in *Stata*. Proposals based on the use of *Stata* in previously unpublished empirical research, along with other applications of *Stata* for of general interest, such as data management or teaching with *Stata*, are also encouraged. Although presentations are "normally" 20 minutes long, followed by 5 minutes of discussion, longer presentations are also welcome.

ABSTRACT

Authors interested in presenting their work, are requested to submit an abstract to the scientific committee in electronic format at statausers@tstat.it before the **31.08.11.** The authors name, affiliation, and a telephone number should be included in the email. A preliminary selection will be made by the scientific committee, on the basis of submitted abstracts, by the **07.09.11**. The final version of the paper must be submitted to the conference organiser by the **31.10.11**.

REGISTRATION AND FEES

To request a registration form please email statausers@tstat.it. Duly completed registration forms must be submitted by the 5th November 2011.

Cost*:

1st Day of the Conference	€ 95,00
1st Day + Training Course " *Introduzione all'analisi di dati multivariati con Stata*"	€ 400,00
1st Day + Training Course "Treatments effects estimation with Stata"	€ 400,00
2nd Day only — Training Course " *Introduzione all'analisi di dati multivariati con Stata*"	€ 400,00
2nd Day only Training Course "Treatments effects estimation with Stata"	€ 400,00

1st Day of the Conference — Student Price	€ 76,00
1st Day + Training Course — Student Price	€ 320,00

* Please note that the above mentioned prices do NOT include local sales tax currently levied at 20%.

Conference fees cover: coffee breaks, lunch, course materials and for participants attending a training course, a temporary licence of *Stata*. Conference participants are also entitled to a 20% discount on *Stata Press* texts and single user standard (Stand Alone) licences of *Stata/IC* and *Stata/SE*. A one hour guided tour of the Island, including both the church, park and the new Museum of the San Servolo Asylum, has also been arranged or all conference participants. The tour is scheduled to take place at 6.00 pm on the 17th November.

As in previous years, there will also be an optional conference dinner on the 17th November at the Osteria "Vecio Fritolin" www.veciofritolin.it at an additional cost of € 60.00 (approx.) to be paid locally to the restaurant.

DATE AND VENUE

17th – 18th November 2011
Isola di San Servolo
Venezia

SCIENTIFIC COMMITTEE

Una-Louise Bell
Rino Bellocco
Giovanni Capelli
Marcello Pagano
Maurizio Pisati

ORGANIZED BY

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USEFUL INFORMATION

Information on previous meetings available at www.tstat.it/novita/conferenze/statausersmeet2010.html and blog.stata.com/2010/11/23/2010-italian-stata-meeting-recap/.

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Statistica, Econometria e Matematica

17th November 2011

9.00 - 9.20   Registration / Welcome from the Scientific Committee

9.30 - 10.45 I SESSIONE – INVITED SPEAKER

10.45 – 11.00   Coffee Break

11.00 - 12.45 II SESSIONE – USER WRITTEN COMMANDS AND ROUTINES I

12.45 - 14.15   Lunch

14.15 - 15.30 III SESSIONE – EXPLOITING THE POTENTIAL OF STATA 11

- ♦ **Multiple imputation using Stata's -mi- command** — Yulia U. Marchenko (StataCorp)

  Multiple imputation is a popular simulation-based method for handling missing data. It replaces missing values with multiple sets of simulated values from an imputation model, applies primary analyses of interest to each imputed dataset, and obtains parameter estimates adjusted for missing-data uncertainty.
  Stata's -mi- command for multiple-imputation analysis performs imputation, data management, and estimation. -mi impute- provides imputation of a single or multiple variables, possibly of different types. -mi estimate- combines the estimation and pooling steps of the multiple-imputation procedure into one easy step. -mi- also provides an extensive ability to manage multiply imputed data.
  The presentation will briefly cover all aspects of using Stata's -mi- command to perform multiple-imputation analysis from imputation to data management to estimation using a practical example.

15.30 – 16.45 IV SESSIONE - USER WRITTEN COMMANDS AND ROUTINES II

16.45 – 17.00   Coffee Break

17.00 – 17.30 V SESSIONE - REPORT TO USERS / WISHES AND GRUMBLES

- ♦ David M. Drukker (Director of Econometrics, StataCorp)
  The "Wishes and Grumbles" sessions offers participants the opportunity to highlight any problems or limitations regarding the software to the members of StataCorp attending the meeting, as well as suggest possible improvements!

18.00   Guided Tour of the Island
20.00   Optional social dinner at the Osteria "Vecio Fritolin"

18th November 2011

Corso di Formazione (in italiano)
Introduzione all'analisi dei dati multivariati con Stata

OBIETTIVO: Il corso si propone di fornire ai partecipanti un'introduzione ai metodi per l'analisi di dati multivariati attraverso l'impiego di Stata. Grazie all'enorme quantità di dati ormai disponibili in ogni settore industriale e commerciale, le tecniche di analisi statistica multivariata ricoprono oggi più che mai un ruolo fondamentale per l'estrazione di utili informazioni dai dati stessi. Durante il corso saranno illustrate le principali metodologie di analisi multivariata (analisi dei cluster, analisi delle componenti principali, analisi fattoriale) attraverso esempi e casi concreti.
DESTINATARI: Il corso è di interesse per ricercatori/analisti che desiderino condurre ricerche empiriche utilizzando dati multivariati.
PREREQUISITI: Conoscenza di base di statistica e del software Stata.

SESSIONE I (9.00 – 11.00) – I DATI MULTIVARIATI: PRIMI INDICATORI DI SINTESI E RAPPRESENTAZIONI GRAFICHE

- Tipi di variabili e il problema dei dati mancanti
- Covarianze, correlazioni e misure di distanza
- La distribuzione normale multivariata
- Grafici per la visualizzazione di dati multivariati

SESSIONE II (11.15 – 13.00) – ANALISI DELLE COMPONENTI PRINCIPALI E ANALISI FATTORIALE

- Analisi delle componenti principali
  - Introduzione
  - Calcolo delle componenti principali
  - Calcolo degli scores delle componenti principali

- Analisi dei fattori
  - Introduzione
  - Stima dei fattori
    - Scelta del numero di fattori
    - Rotazione dei fattori

SESSIONE III (14.00 – 15.45) – ANALISI DEI CLUSTER

- Introduzione agli algoritmi di clustering
- Principali metodi agglomerativi di clustering
  - Il dendrogramma
  - Single linkage
  - Complete linkage
  - Average linkage
  - Metodo di Ward

- Principali metodi divisivi di clustering
  - K-means

- Profilazione dei cluster

SESSIONE IV (16.00 – 17.00) – ALTRI METODI DI ANALISI DEI DATI MULTIVARIATI

- Estensioni degli approcci presentati
- Altre tecniche di analisi multivariata (analisi delle corrispondenze, scaling multidimensionale, etc.)

Numero massimo di iscritti: 20
Termine iscrizione: 5 Novembre 2011

Training Course (in English)
Treatments effects estimation using Stata

COURSE OBJECTIVES: To provide an introduction to estimators of a binary treatment effect when individuals are selected into treatment based observable variables and some randomness that is not related to any observable variable used to model the response. After providing an introduction to the potential outcome framework, we will discuss some parametric models for treatment effects estimation to gain some intuition. Then we will progressively drop many of the strong assumptions in the original parametric model and use semi-parametric and nonparametric methods to estimate the treatment effect.
During the course, we cover matching estimators, inverse-propensity-score weighting estimators, and series estimators.
POTENTIAL AUDIENCE: Researchers interested in using Stata for treatment effects estimation
PREREQUISITES: Familiarity with some Stata estimations commands and the English language

SESSION I
- An introduction to the potential outcome framework
- The meaning of "selection on observables"
- Other identifying assumptions

SESSION II
- Some simple parametric estimators
- The estimation and use of the propensity score
- Some series estimators

SESSION III
- The Imbens-Abadie matching estimators

SESSION IV
- Some double-robust estimators

REFERENCES:
- Chapter 21 of "Econometric Analysis of Cross Section and Panel Data, 2nd Edition" by Jeffrey M. Wooldridge MIT Press 2010.
- Imbens, Guido W., and Jeffrey M. Wooldridge. 2009. "Recent Developments in the Econometrics of Program Evaluation." Journal of Economic Literature, 47(1): 5–86.
- Abadie, Alberto and Guido W. Imbens. 2006. "Bias Corrected Matching "Large Sample Properties of Matching Estimators for Average Treatment Effects," Econometrica, vol. 74(1), 235-267, 2006.
- Abadie, Alberto and Guido W. Imbens. 2011. "Bias-Corrected Matching Estimators for Average Treatment Effects," Journal of Business and Economic Statistics, vol. 29(1), 1-11.

Maximum number of participants: 20
Registration Deadline: 5th November 2011

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