



Analysis of Microdata

By Rainer Winkelmann, Stefan Boes

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The availability of microdata has increased rapidly over the last decades, and standard statistical and econometric software packages for data analysis include ever more sophisticated modeling options. The goal of this book, now in its second edition, is to familiarize the reader with a wider range of commonly used models, and thereby to enable her/him to become a critical consumer of current empirical research, and to properly conduct own empirical analyses. The book can be used as a textbook for an advanced undergraduate, a Master's or a first-year Ph.D. course on the topic of microdata analysis. In economics and related disciplines, such a course is typically offered after a first course on the linear regression model. Alternatively, the book can also serve as a supplementary text to applied field courses, such as those dealing with empirical analyses in labor, health or education. Finally, it might provide a useful reference for graduate students, researchers and practitioners who encounter microdata in their work. The focus of the book is on regression-type models in the context of large cross-section samples where the dependent variable is qualitative or discrete, or where the sample is not randomly drawn from the population of interest, due to censoring or truncation of the dependent variable. While our background is in economics, and we occasionally refer to problems and applications from empirical economics, the models discussed in this book should be equally relevant wherever microdata are used, inside the social sciences, including for example quantitative political science and sociology, as well as outside.

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Review

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"The book deals with the analysis of microdata where the usual conditional expectation functions (CEF) modeling is changed towards conditional probability functions (CPF). ... Numerous illustrations and numerical examples from the area of social sciences are delineated to show the utility and methodology of fitting a variety of models. This book provides subject matters different from routine books The book will definitely enhance the knowledge of students and equip the researchers for proper analysis and reliable results." (B. L. Agarwal, Zentralblatt MATH, Vol. 1100 (2), 2007)

"Analysis of Microdata is comprised of eight chapters, which can be thought of as falling into two parts. ... At the time of writing this review I have just finished teaching a microeconometrics course using this book as the primary text. I found that it worked very well. Not only is the material well chosen but I thought it very well exposit. ... I cannot give any textbook a more ringing endorsement than that." (Christopher L. Skeels, Economic Record, March, 2007)

From the reviews of the second edition:

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