



Title and Date of Workshop

The identification and treatment of outliers using Stata: advanced methods.
Thursday 5th May 2011, 2-5pm

Information about this event can be found at the Strathclyde webpage
<http://www.strath.ac.uk/economics/sire-robustregression/sire2011/>

Venue

The events will take place in the Scottish Universities Insight Institute, James Weir Building (level 1), University of Strathclyde.

A campus map, directions and the address can be found via the webpage above.

Purpose

Last year, Vincenzo Verardi discussed the identification and treatment of outliers using Stata. This workshop was extremely well-attended, with more than 40 participants.

This year, the purpose of the workshop will be to briefly recapitulate the theory and merits of robust regression and then introduce the latest developments in this field, with a particular focus on instrumental variables and panel data techniques.

Outline

1. Theory and merits of robust linear regression.
2. Robust multivariate outlier identification.
3. A Robust instrumental variables estimator.
4. Robust panel estimators and improved methods to deal with dummies.

The implementation of each robust method will be demonstrated using Stata.

The event will be recorded and a dinner will conclude the workshop (venue of the dinner to be announced).

Speaker

Vincenzo Verardi, University of NAMUR (CRED) and Universite Libre de Bruxelles (ECARES and CKE)
Vincenzo is the author of several articles on the identification and treatment of outliers. He is also the author of several Stata commands. <http://homepages.ulb.ac.be/~vverardi/>

Forthcoming Books

Applied Robust Regression in Stata, joint with Ben Jann. Expected publication date: late 2011

Publications in Peer-Reviewed Journals

1. Multivariate outlier detection in Stata, (2010), Stata Journal 10(2), pp. 259-266 joint with Catherine DEHON
2. Robust Regression in Stata, (2009), forthcoming in Stata Journal, joint with Christophe CROUX.
3. Beware of "Good" Outliers and Overoptimistic Conclusions, (2009), published in the Oxford Bulletin of Economics and Statistics, volume 71, issue 3, pp. 437-452 joint with Catherine DEHON and Marjorie GASSNER.

Reimbursement

Reasonable transport expenses will be reimbursed.

If you need any help or advice please contact Lizzie Palmer (elizabeth.palmer@strath.ac.uk, Tel:- 0141 548 4555).

After the event, please send your expenses claims form to:

Lizzie Palmer
Department of Economics
University of Strathclyde
Glasgow, G4 0GE
Scotland, UK

The expenses claims form can be found on the webpage <http://www.strath.ac.uk/economics/sire-robustregression/sire2011/>

Reimbursement will close 1 month after the event.
Reimbursement is on production of original receipts only.

Registration

To assist with organisation and due to capacity constraints, we require prior registration of all participants. Please register by **Friday 15 April 2011** by clicking on 'Register for the Event' on the webpage <http://www.strath.ac.uk/economics/sire-robustregression/sire2011/>

We will confirm your registration. We are looking forward seeing you at Strathclyde.

Rodolphe Desbordes