## Beitragende

Eröffnungsvorträge

*Dorothea Schmidt*, HWR Berlin

*Heinz Bude,* Uni Kassel

*Olaf Groh-Samberg*, Uni Bremen

Referate

*Andreas Schmitz & Vincent Gengnagel*, Uni Bonn/Zeppelin Uni Friedrichshafen)

*Nadine Schöneck-Voß & Silke Bothfeld,* Hochschule Niederrhein/Hochschule Bremen

*Jan-Ocko Heuer & Steffen Mau*, Humboldt-Uni Berlin

*Christoph T. Burmeister,* Europauni Viadrina Frankfurt/O.

*Carsten Schroeder & Christine Burmeister*, TU Dortmund

*Michael Wiedemeyer & Thomas Münch & Kai Hauprich*, Uni Duisburg-Essen/Hochschule Düsseldorf

*Carolin Freier*, IAB Nürnberg

*Florian Engel*, Hochschule Fulda

*Franz Zahradnik*, Uni Zürich

*Thomas Gurr, Monika Jungbauer-Gans & Stefanie Unger,* Leibniz Uni Hannover/DZHW Hannover/IAB Nürnberg

*Brigitte L. Loose & Reinhold Thiede*, DRV Bund

*Marlene Haupt, Werner Sesselmeier & Aysel Yollu-Tok,* Hochschule München/Uni Koblenz-Landau

Discussants

*Adalbert Evers*, Uni Gießen/CSI Heidelberg

*Sigrid Leitner*, Hochschule Köln

*Petra Schütt*, Referat für Arbeit und Wirtschaft der Landeshauptstadt München/ISF München

*Antonio Brettschneider*, Forschungsinstitut für gesellschaftliche Weiterentwicklung, NRW

*Moderation*

*Ursula Dallinger*, Uni Trier

*Simone Leiber*, Hochschule Düsseldorf

*Thilo Fehmel*, Duale Hochschule Gera-Eisenach

*Tanja Klenk*, Uni Kassel

*Malte Kreutzfeldt*, taz (Podiumsdiskussion)

## Anreise und Lageplan

Hochschule für Wirtschaft und Recht Berlin
Campus Schöneberg, Haus B
Badensche Straße 51-52
10825 Berlin

**Öffentliche Verkehrsmittel:**

Ab Berlin Hauptbahnhof:

Mit der Stadtbahn (S5, S7, S75) bis S Charlottenburg, Umstieg in die U7 bis **Bayerischer Platz** (ca. 25 Min.)

Ab Berlin Spandau:

Ab S+U Rathaus Spandau mit der U7 bis **Bayerischer Platz** (ca. 25 Min.)

ca. 5 Min. Fußweg vom Bayerischen Platz bis zur HWR über Meraner Straße

Ein Lageplan ist auf der Homepage der HWR abrufbar (http://www.hwr-berlin.de/service/kontakt/standorte-und-lageplaene/).

## Allgemeine Informationen

Übernachtungsmöglichkeiten
(Zimmerkontingente bis 31.5.2017):
http://www.hwr-berlin.de/angst-im-sozialstaat-sozialstaat-in-angst/

**OrganisatorInnen**

Prof. Dr. Sigrid Betzelt sigrid.betzelt@hwr-berlin.de
Prof. Dr. Ingo Bode ibode@uni-kassel.de

***Anmeldung bitte bis zum 31.5.2017***
*unter:* sozialpolitik-tagung2017@posteo.de

Alle Tagungsräume sind barrierefrei zugänglich.

# Angst im Sozialstaat – Sozialstaat in Angst?

Jahrestagung der *Sektion Sozialpolitik* der Deutschen Gesellschaft für Soziologie

**22.-23. Juni 2017**

an der

Hochschule für Wirtschaft und Recht Berlin

Mit Unterstützung von
Hochschule für Wirtschaft und Recht Berlin
Berlin School of Economics and Law
UNIKASSEL VERSITÄT
FRIEDRICH EBERT STIFTUNG
DGS DEUTSCHE GESELLSCHAFT FÜR SOZIOLOGIE

## Tagungsthema

Flüchtlingskrise, Gewalt im öffentlichen Raum, rechtspopulistische Angstrhetorik als Wahlkampfstrategie – seit Monaten diskutieren Medien und kritische ZeitbeobachterInnen über Dynamiken emotionaler Verunsicherung, und dabei geht es immer *auch* um die Zukunft des Wohlfahrtsstaats.
Ungeachtet der in Deutschland seit einiger Zeit wieder wachsenden volkswirtschaftlichen Prosperität scheinen die sozialen Lebensverhältnisse wie auch die auf sie einwirkenden Politiken bei vielen für Irritationen und Unruhe zu sorgen.
Aber welche Rolle spielen Ängste, Sorgen und erlebte Unsicherheit tatsächlich im Kontext von zeitgenössischer Sozialpolitik und beschleunigtem sozialen Wandel? Was haben die Reformen der jüngeren Vergangenheit in verschiedenen sozialen Schichten und Lebenslagen konkret bewirkt? Inwiefern wurden durch sie Ängste eher befördert denn besänftigt, und wie werden diese subjektiv erfahren und verarbeitet? Werden Leistungsversprechen des Wohlfahrtsstaats prinzipiell unsicherer bzw. angstbesetzt, und mit welchen Folgen für den sozialen Zusammenhalt?

Die von der Sektion Sozialpolitik der Deutschen Gesellschaft für Soziologie an der Hochschule für Wirtschaft und Recht Berlin ausgerichtete Fachtagung hat zum Ziel, die multiplen Facetten der mit den genannten Fragen angerissenen Transformationsprozesse näher auszuleuchten. Der Blick richtet sich dabei auf übergeordnete Entwicklungsdynamiken sowie konkrete Felder sozialer Sicherung, Interventionen und Problemstellungen (Migration, Arbeitslosigkeit, Familie und Jugendhilfe, Altersversorgung). Integriert wird zudem – im Kontext der Debatten zur Bundestagswahl im September 2017 – eine Podiumsdiskussion mit VertreterInnen der aktuell im Bundestag vertretenen Parteien.

## Programm 22.06.2017

13.00–13.20 Begrüßung (Prof. Sigrid Betzelt & Prof. Ingo Bode)

13.20–13.30 Grußwort des Präsidenten der HWR Berlin (Prof. Andreas Zaby)

13.30–15.50 **Eröffnungsvorträge**
(Mod.: Prof. Sigrid Betzelt)

*Prof. Dorothea Schmidt*:
Risiken leugnen, Gefahren beschwören: Rechte Parteien und Sozialstaat

*Prof. Heinz Bude*:
Die Angst der Anderen. Die Herrschaftserfahrung im Dienstleistungsproletariat

*Prof. Olaf Groh-Samberg*:
Realangst oder Hysterie? Subjektive und objektive Statusgefährdungen

15.50–16.15 *PAUSE*

16.15–17.45 **Flüchtiger Wohlfahrtsstaat, grassierende Ängste?** (Mod.: Prof. U. Dallinger)

Realpolitik der Unvernunft? Zur sozialen Positionierung und Legitimität der Angst
*Dr. Andreas Schmitz & Vincent Gengnagel*

Die Wahrnehmung sozialer Aufstiegsmöglichkeiten im Ländervergleich
*Prof. Nadine Schöneck-Voß & Prof. Silke Bothfeld*

Ängste in der Bevölkerung bei der sozialpolitischen Integration von MigrantInnen
*Dr. Jan-Ocko Heuer & Prof. Steffen Mau*

DISCUSSANT*: Prof. Adalbert Evers*

17.45–18.15 *PAUSE*

18.15–19.15 **Podium: Angst zur Wahl?**

*Ralf Kapschack*, MdB SPD
*Wolfgang Strengmann-Kuhn*, MdB B90/Die Grünen
*Katja Kipping*, MdB Die Linke
*Matthias Zimmer*, MdB CDU

Moderation: *Malte Kreuzfeldt*, taz

19.15–20.00 **Mitgliederversammlung der Sektion**

ab 20.15 Gemeinsames Abendessen im Restaurant „Roma“

## Programm 23.06.2017

9.00–10.00 **Angst von Anfang an? Analysen zu Kindheit & Familie**
(Mod.: Prof. Simone Leiber)

Angst im Präventionsstaat: Am Beispiel des Regierens moderner Kindheit
*Christoph Burmeister*

Dimensionen von Angst im Kontext von Regulationen im Kinderschutz
*Dr. Carsten Schroeder & Christine Burmeister*

*DISCUSSANT: Prof. Sigrid Leitner*

10.00–10.20 **Projekte im Dialog: Wo spielt Angst mit?** (Mod.: Prof. Ingo Bode)

mit *Michael Wiedemeyer et al., Dr. Carolin Freier & Florian Engel*

10.20–10.45 *PAUSE*

10.45–11.45 **Arbeit aus Angst – Angst ohne Arbeit? Hartz und die Folgen**
(Mod.: Prof. Thilo Fehmel)

Junge Arbeitslose im Spannungsfeld von Existenzangst, Abgrenzung & Hoffnung
*Franz Zahradnik*

Vergeltung, Ahndung, Integrationsversprechen – zu Sanktionen im SGB II
*Thomas Gurr, Prof. Monika Jungbauer-Gans & Stefanie Unger*

*DISCUSSANT*: *Dr. Petra Schütt*

11.45–12.45 **Verunsicherte Zukunft? Der Sozialstaat in der „Erwartungskrise“**
(Mod.: Prof. Tanja Klenk)

Altersarmut: Angst und Wirklichkeit
*Brigitte L. Loose & Dr. Reinhold Thiede*

Die Akzeptanz von Sozialstaatsreformen
*Prof. Marlene Haupt, Prof. Werner Sesselmeier & Prof. Aysel Yollu-Tok*

*DISCUSSANT*: *Dr. Antonio Brettschneider*

ab 13.15 **Tagungsende**

Möglichkeit zum gemeinsamen Mittagessen in der Mensa der HWR

# 2017 German Stata Users Group Meeting

Announcement and Program

| | |
|---|---|
| Conference Date | Friday, June 23, 2017<br>9:00 – 18:45h |
| Workshop Date | Thursday, June 22, 2017<br>10:00 – 17:00h |
| Venue | Humboldt University Berlin<br>Jacob-und-Wilhelm-Grimm-Zentrum<br>Geschwister-Scholl-Straße 1<br>10117 Berlin<br>Germany |
| Cost | Meeting only: 45 € (students 35 €)<br>Workshop only: 65 €<br>Workshop and Meeting: 85 € |

**DEADLINE Workshop and User Meeting registration: June 15, 2017**

## Overview

**Meeting** The 15th German Stata Users Group Meeting will be held on Friday, 23th June 2017 in Berlin at the Humboldt-University Berlin. We would like to invite everybody from everywhere who is interested in using Stata to attend this meeting. The academic program of the meeting is being organized by Johannes Giesecke, Humboldt University Berlin (johannes.giesecke@hu-berlin.de) and Ulrich Kohler, University of Potsdam (ulrich.kohler@uni-potsdam.de). The conference language will be English due to the international nature of the meeting and the participation of non-German guest speakers. The logistics of the conference are being organized by Dittrich und Partner, distributor of Stata in several countries including Germany, The Netherlands, Austria, Czech Republic and Hungary (http://www.dpc-software.de).

**Workshop** On the day before the conference, there will be a workshop on "Generalized Propensity Score Matching and its Implementation in Stata" given by Michaela Bia. The workshop will be held at the Jacob-und-Wilhelm-Grimm-Zentrum. Details about the workshop are given below and at http://www.stata.com/meeting/germany17/ or www.dpc-software.de

**Conference Dinner** There is (at additional cost) the option of an informal meal at a restaurant in Berlin on Friday evening. Details about this event will be provided soon.

## Program Schedule

09:00 - 09:15 **Registration**

09:15 - 09:30 **Welcome**

09:30 - 10:30 **Key Note I: Why Propensity Scores Should Be Used for Matching**
*Ben Jan (University of Berne, Switzerland)*

10:30 - 11:30 **Key Note II: Connecting Stata to the rest of the world via SWire: several applications including SWordy, an Office add-in to facilitate interaction between Microsoft Word and Stata**
*Giovanni Luca Lo Magno (University of Palermo)*

11:30 - 11:45 **Coffee**

11:45 - 12:15 **Sequential (two-stage) estimation of linear panel data models**
*Sebastian Kripfganz (University of Exeter Business School)*

12:15 - 12:45 **Size and power of difference-in-differences studies in financial economics: An approximate permutation test**
*Sebastian Bunnenberg, Steffen Meyer (Leibniz University Hannover)*

12:45 - 13:45 **Lunch**

13:45 - 14:15 **A Case Study in Efficient Programming in Stata and Mata: Speeding Up the -ardl- Estimation Command**
*Daniel C. Schneider (Max Planck Institute for Demographic Research)*

14:15 - 14:45 **How to assess the fit of multilevel logit models with Stata?**
*Wolfgang Langer (Martin-Luther-University Halle-Wittenberg)*

14:45 - 15:15 **Twin data analysis with ACE-decomposed explanatory variables using Stata**
*Volker Lang (Bielefeld University)*

15:15 - 15:30 **Coffee**

15:30 - 16:00 **Assessing Inter-Rater Agreement in Stata**
*Daniel Klein (University of Kassel)*

16:00 - 17:00 **Nonlinear regression models and their use in different disciplines**
*Yulia Marchenko (StataCorp)*

17:00 - 17:15 **Coffee**

17:15 - 18:00 **Report to the users**
*Bill Rising and Yulia Marchenko (StataCorp)*

18:00 - 18:30 **Wishes and grumbles**

18:30 **End of the meeting**

**Conference venue**
Humboldt University Berlin
Jacob-und-Wilhelm-Grimm-Zentrum
Geschwister-Scholl-Straße 1
10117 Berlin
Germany

(see https://www.ub.hu-berlin.de/en/locations/jacob-und-wilhelm-grimm-zentrum/jacob-und-wilhelm-grimm-zentrum?set_language=en)

**How to get to the venue**
From Berlin central station, take any S-Bahn heading east and exit at "Friedrichstraße". Cross Friedrichstraße, enter Georgenstraße and walk for about three minutes. Turn left into Geschwister-Scholl-Straße.

For more information on how to get to the conference venue, see http://www.iab.de/en/ueberblick/finden.aspx

Public transportation timetables can be found at http://www.bvg.de/en

The conference will take place in the room called Auditorium (on the ground floor).

## Abstracts

09:00 - 09:15 **Registration**

09:15 - 09:30 **Welcome**

09:30 - 10:30 **Key Note I: Why Propensity Scores Should Be Used for Matching**

*Ben Jan (University of Berne, Switzerland)*
Email: ben.jann@soz.unibe.ch

*Abstract:* In their paper titled "Why Propensity Scores Should Not Be Used for Matching", Gary King and Richard Nielsen suggest that propensity score matching (PSM) is inferior to other matching procedures such as Mahalanobis matching (King and Nielsen 2016; available from http://j.mp/1sexgVw). They argue that PSM approximates complete randomization, whereas other techniques approximate fully blocked randomization, and that fully blocked randomization dominates complete randomization in terms of statistical efficiency. They illustrate their argument using constructed examples, simulations, and applications to real data. Overall, their results suggest that PSM has dramatic deficiencies and should best be discarded. Although the claim about the superior efficiency of a fully blocked design over complete randomization is true (given a specific sample size), the problems King and Nielsen identify only apply under certain conditions. First, the complete randomization argument is only valid with respect to covariates that are not related to the treatment. Second, and more importantly, King and Nielsen's "PSM paradox" only occurs for specific variants of PSM. In my talk I will explain why this is the case, and I will show that other variants of PSM compare favorably with blocking procedures such as Mahalanobis matching. I will illustrate my arguments using a new matching software called -**kmatch**-.

10:30 - 11:30 **Key Note II: Connecting Stata to the rest of the world via SWire: several applications including SWordy, an Office add-in to facilitate interaction between Microsoft Word and Stata**

*Giovanni Luca Lo Magno (University of Palermo)*
Email: lomagno.gl@virgilio.it

*Abstract:* **SWire** is a plugin which connects Stata to other software programs, thus permitting the interaction between Stata and other client applications. Software programs relying on Swire can exchange data with Stata or request that Stata executes basic data management operations. Client applications can be developed in many programming languages, and even web pages can communicate with Stata via Swire. The only requirement is that client applications communicate with Stata via the SWire protocol, which is based on HTTP. Software programs like R, QGis and Office applications can be extended in order to interact with Stata. Several software programs have been developed to demonstrate how **SWire** can be usefully employed for connecting Stata to other software programs. One of these is the new **SWordy** add-in for Microsoft Word, which will be presented here. It allows for the retrieval of data from Stata to Word and the creation of automatic reports, namely,

Word documents with numerical data and tables which can be automatically obtained from Stata. Automatic reports are useful for saving time when presenting results, in addition to providing a way for documenting the final part of data analysis workflow.

11:30 - 11:45 **Coffee**

11:45 - 12:15 **Sequential (two-stage) estimation of linear panel data models**

*Sebastian Kripfganz (University of Exeter Business School)*
Email: s.kripfganz@exeter.ac.uk

*Abstract:* I present the new Stata command **xtseqreg** that implements sequential (two-stage) estimators for linear panel data models. In general, the conventional standard errors are no longer valid in sequential estimation when the residuals from the first stage are regressed on another set of (often time-invariant) explanatory variables at a second stage. **xtseqreg** computes the analytical standard-error correction of Kripfganz and Schwarz (2015) that accounts for the first-stage estimation error. The command can be used to fit both stages of a sequential regression or either stage separately. OLS and 2SLS estimation are supported, as well as one-step and two-step "difference"-GMM and "system"-GMM estimation in the spirit of Arellano and Bond (1991), Arellano and Bover (1995), and Blundell and Bond (1998) with flexible choice of the instruments and weighting matrix. Available postestimation statistics include the Arellano-Bond test for absence of autocorrelation in the first-differenced errors and Hansen's J-test for the validity of the overidentifying restrictions. While it is not intended to introduce **xtseqreg** as a competitor for existing commands, it can mimic part of their behavior. In particular, **xtseqreg** can replicate results obtained with **xtdpd** and **xtabond2**. In that regard, I will illustrate some pitfalls in the estimation of dynamic panel models.

References

Arellano, M., and S. R. Bond. 1991. Some tests of specification for panel data: Monte Carlo evidence and an application to employment equations. Review of Economic Studies 58: 277-297.
Arellano, M., and O. Bover. 1995. Another look at the instrumental variable estimation of error-components models. Journal of Econometrics 68: 29-51.
Blundell, R., and S. R. Bond. 1998. Initial conditions and moment restrictions in dynamic panel data models. Review of Economic Studies 87: 115-143.
Kripfganz, S., and C. Schwarz. 2015. Estimation of linear dynamic panel data models with time-invariant regressors. ECB Working Paper 1838. European Central Bank.

12:15 - 12:45 **Size and power of difference-in-differences studies in financial economics: An approximate permutation test**

*Sebastian Bunnenberg, Steffen Meyer (Leibniz University Hannover)*
Email: sebastian.bunnenberg@finance.uni-hannover.de; meyer@gif.uni-hannover.de

*Abstract:* Researchers use difference-in-differences models to evaluate the causal effects of policy changes. As the empirical correlation across firms and time is usually unknown, estimating consistent standard errors is difficult and statistical inferences may be biased. We suggest an approximate permutation test using simulated

interventions to reveal the empirical error distribution of estimated policy effects. In contrast to existing econometric corrections, such as single- or double-clustering, our approach does not impose any parametric form on the data. In comparison to alternative parametric tests, our procedure maintains correct size with simulated and real-world interventions. Simultaneously, it improves power.

12:45 - 13:45 **Lunch**

13:45 - 14:15 **A Case Study in Efficient Programming in Stata and Mata: Speeding Up the -ardl- Estimation Command**

*Daniel C. Schneider (Max Planck Institute for Demographic Research)*
Email: schneider@demogr.mpg.de

*Abstract:* The user-written package -**ardl**-, first released in 2014, estimates autoregressive distributed lag (ARDL) time series models and provides the popular Pesaran, Shin and Smith (2001, Journal of Applied Econometrics) bounds testing procedure for a long-run relationship. In this talk, the statistics and application side of the command take a back seat and give way to a discussion of the algorithms used under the hood of -**ardl**-. Efficient programming is critical for -**ardl**- for two reasons: optimal lag selection and for obtaining critical values via simulation. This talk will use the "case study" of the -**ardl**- estimation command to discuss efficient programming in Stata and Mata. Various programming concepts (compilation, argument passing, data types, pointer variables, etc.) and their implementation in Stata/Mata will be explained, as well as various finer Mata-specific topics (fast matrix indexing, matrix inversion, etc.). The overall message is that coding based on common sense, knowledge of the workings of Stata/Mata, and knowledge of linear algebra goes a long way when trying to write high-performance code, and in many cases is to be preferred to the tedium of moving to a lower-level programming language like C/C++.

References

Pesaran, M.H., Shin, Y. and R.J. Smith (2001): Bounds Testing Approaches to the Analysis of Level Relationships. Journal of Applied Econometrics, 16 (3), 289-326.

14:15 - 14:45 **How to assess the fit of multilevel logit models with Stata?**

*Wolfgang Langer (Martin-Luther-University Halle-Wittenberg)*
Email: wolfgang.langer@soziologie.uni-halle.de

*Abstract:* Stata 14 includes the multilevel model for binary (**melogit**) and ordinal logits (**meologit**). Unfortunately, except of the global Wald test of the estimated fixed effects both models do not provide any fit measure to assess its practical significiance. Therefore I developed an ado file to calculate McFadden's and McKelvey & Zavoina Pseudo-R2s. It estimates the intra class correlation (ICC) of the dependent variable for the actual sample to assess the maximum of the contextual effect, too. Since the early 1990s a lot of Monte-Carlo simulation studies (Hagle & Mitchell 1992; Veall & Zimmermann 1992, 1993, 1994); Windmeijer 1995; DeMaris 2002) proved that McKelvey & Zavoina Pseudo R2 is the best one to assess the fit of binary and ordinal logit models. My ado file calculates this fit measure in two complementary ways: firstly for the fixed effects only and secondly for the fixed and random effects together. The estimation of McFadden's Pseudo-R2 uses two

different zero models: firstly the random-intercept-only model (RIOM) knowing the contextual units and secondly the fixed-intercept-only model (FIOM) ignoring the contextual units completely. For each of them it calculates the global likelihood-ratio-chi2 test statistic whether all fixed effects or all fixed & random effects are zero in the population. An empirical study of drug consumption in European countries demonstrates the usefulness of my **fit_meologit_2lev.ado** or **fit_meologit_3lev.ado**-files for multilevel binary and ordinal logit models.

References

DeMaris, A.(2002): Explained variances in logistic regression. A Monte Carlo study of proposed measures. Sociological Methods&Research, 11, 1, pp. 27-74
McFadden, D. (1979): Quantitative methods for analysing travel behaviour of individuals: some recent developments. In: Hensher, D.A.& Stopher, P.R.: (eds):Behavioural travel modelling. London: Croom Helm, pp. 279-318
McKelvey, R. & Zavoina, W. (1975): A statistical model for the analysis of ordinal level dependent variables. Journal of Mathematical Sociology, 4, pp. 103-20
Hagle, T.M. & Mitchell II,G.E. (1992): Goodness of fit measures for probit and Logit. American Journal of Political Science, 36, 3, pp. 762-784
Veall, M.R. & Zimmermann, K.F. (1992): Pseudo-R2 in the ordinal probit model. Journal of Mathematical Sociology, 16, 4, pp. 333-342
Veall, M.R. & Zimmermann, K.F. (1994): Evaluating Pseudo-R2's for binary probit models. Quality&Quantity, 28, pp. 151- 164
Windmeijer, F.A.G. (1995): Goodness-of-fit measures in binary choice models. Econometric Reviews, 14, 1, pp. 101-116
Zimmermann, K.F. (1993): Goodness of fit in qualitative choice models: review and evaluation. In: Schneeweiß, H. & Zimmermann, K. (eds): Studies in applied econometrics. Heidelberg: Physika, pp. 25-74

14:45 - 15:15 **Twin data analysis with ACE-decomposed explanatory variables using Stata**

*Volker Lang (Bielefeld University)*
Email: volker.lang@uni-bielefeld.de

*Abstract:* Several authors have introduced different methods for decomposing the variance of a variable into an additive genetic (A), a shared environmental (C) and an unique environmental (E) component using twin data and multilevel mixed-effects models (MME models; Guo/Wang 2002, McArdle/Prescott 2005, Rabe-Hesketh et al. 2008; the later using Stata). In recent years the focus of behavioral genetic research has increasingly shifted towards analyzing the causal influence of these genetic and environmental components of traits on the development of inequalities. Regarding methods, this implies estimating the effects of ACE-components, i.e., estimating models with ACE-decomposed explanatory variables. This presentation compares different MME implementations of such models using the **meglm**- and the **gsem**-packages of Stata: A bivariate ACE-decomposition (McArdle/ Prescott 2005), a one step-estimator for the ACE-decomposition and its' effects and a more flexible two step-estimator based on plausible values for the ACE-components. Conceptually, these models are extensions of hybrid MME models (Allison 2009) which replace the within-between-group-decomposition of explanatory variables with an ACE-decomposition. To demonstrate how these models facilitate the causal analyses of inequalities the presentation uses examples based on data of TwinLife; the new

German twin family panel.

References
Allison, P.D. (2009). Fixed effects regression models. Quantitative Applications in the Social Sciences 160. SAGE publications: Thousand Oaks, CA.
Guo, G.; Wang, J. (2002). The mixed or multilevel model for behavior genetic analysis. Behavior Genetics 32/1, p.37-49.
McArdle, J. J.; Prescott, C. A. (2005). Mixed-effects variance components models for biometric family analyses. Behavior Genetics 35/5, p.631-652.
Rabe-Hesketh, S.; Skrondel, A.; Gjessing, H.K. (2008). Biometrical modeling of twin and family data using standard mixed model software. Biometrics 64/1, p.280-288.

15:15 - 15:30 **Coffee**

15:30 - 16:00 **Assessing Inter-Rater Agreement in Stata**
*Daniel Klein (University of Kassel)*
Email: daniel.klein@uni-kassel.de

*Abstract:* Despite its well-known weaknesses and existing alternatives in the literature, the Kappa coefficient (Cohen 1960, Fleiss 1971) appears to remain the most frequently applied statistic when it comes to quantifying agreement among raters. It is also the only available measure in official Stata that is explicitly dedicated to assessing inter-rater agreement for categorical data. In this talk I briefly review Cohen's Kappa and five related statistics within a general framework of chance corrected agreement coefficients, discussed in Gwet (2014). The presentation covers the generalization of all measures to multiple raters, weights for partial disagreement that are suitable for any data level of measurement, the treatment of missing ratings, and a new probabilistic method for benchmarking the estimated coefficients. I introduce the **kappaetc** command that implements these concepts.

References
Cohen, J. (1960). A coefficient of agreement for nominal scales. Educational and Psychological Measurement, 20, 37-46.
Fleiss, J. L. (1971). Measuring nominal scale agreement among many raters. Psychological Bulletin, 76, 378-382.
Gwet, K. L. (2014). Handbook of Inter-Rater Reliability. Gaithersburg, MD: Advanced Analytics, LLC.

16:00 - 17:00 **Nonlinear regression models and their use in different disciplines**
*Yulia Marchenko (StataCorp)*
Email: ymarchenko@stata.com

*Abstract:* tba

17:00 - 17:15 **Coffee**

17:15 - 18:00 **Report to the users**

*Bill Rising and Yulia Marchenko (StataCorp)*
Email: brising@stata.com; ymarchenko@stata.com

*Abstract:* Bill Rising, Director of Educational Services at StataCorp, and Yulia Marchenko, Executive Director of Statistics, talk about developments at Stata.

18:00 - 18:30 **Wishes and grumbles**

18:30 **End of the meeting**

**Registration and accommodations**
Participants are asked to travel at their own expense. The conference fee covers costs for coffee, tea, and lunch. There will also be an optional informal meal at additional cost at a restaurant in Berlin on Friday evening.

You can enroll by emailing Kristina Seibel (kristina.seibel@dpc.de) or Tim Prenzel (tim.prenzel@dpc.de) by writing, phoning, or faxing to

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www.dpc-software.de

**Workshop "Generalized Propensity Score Matching and its Implementation in Stata"**

| | |
|---|---|
| Date and Place | Thursday, June 22 2017, 10:00 – 17:00<br>Humboldt University Berlin<br>Jacob-und-Wilhelm-Grimm-Zentrum<br>Geschwister-Scholl-Straße 1<br>10117 Berlin<br>Germany |
| Presenter | Michela Bia |
| Fees | 65 € (Workshop and Conference: 85 €) |
| Register | kristina.seibel@dpc.de<br>tim.prenzel@dpc.de |
| Information | http://stata.com/meeting/germany17/workshop/<br>www.dpc-software.de |

This workshop examines advanced techniques for causal inference, with a focus on generalized propensity score based methods. Much of the work on propensity score analysis has focused on the case where the treatment is binary, but in many empirical studies, treatments may take on many values, implying that participants in the study may receive different treatment levels. In such cases, focus is on assessing the heterogeneity of treatment effects arising from variation in the amount of treatment exposure, that is, on estimating a dose-response function (DRF). In this workshop we build on the work by Hirano and Imbens (2004), who introduced the concept of the Generalized Propensity Score (GPS) and employed it to estimate the DRF of a continuous treatment, within the potential outcome approach to causal inference (Rubin 1974, 1978). In particular, we will focus on parametric (Hirano and Imbens, 2004; Bia and Mattei, 2008) and semiparametric techniques (Bia, Flores-Lagunes, Flores and Mattei, 2014) to estimate the DRF.

References

Bia M., Mattei A. (2008). A Stata Package for the Estimation of the Dose-Response Function through Adjustment forthe Generalized Propensity Score", The Stata Journal, 8(3): 354-37.

Bia, M., Flores, A., Flores-Lagunes A. and Mattei, A. (2014). A Stata package for the application of semiparametric estimators of dose–response functions. Stata Journal, StataCorp LP, vol. 14(3): 580-604

Hirano, K. and Imbens, G. W. (2004) The Propensity Score with Continuous Treatments, in Applied Bayesian Modeling and Causal Inference from Incomplete-Data Perspectives: An Essential Journey with Donald Rubin's Statistical Family (eds A. Gelman and X.-L. Meng), John Wiley & Sons, Ltd, Chichester, UK. doi: 10.1002/0470090456.ch7

Rubin, D. (1974): Estimating Causal Effects of Treatments in Randomized and Nonrandomized Studies. Journal of Educational Psychology 66(5)688-701

Rubin, D. (1978): Bayesian Inference for Causal Models: The Role of Randomization. The Annals of Statistics 6(1)34-58

Outline

• Introduction to the theory (potential outcome approach, generalized propensity score based methods)

• Applications to real data using Stata
• Round table and open discussion

Prerequisites

Participants are assumed to be familiar with descriptive and inferential statistics. They should have statistical and statistical software background (e.g. Stata).

Lecturer

Michela Bia is the Team Leader of the "Program Evaluation Research Unit" of the Platform "Transversal Coordination" at the Luxembourg Institute of Socio-Economic Research (LISER). She received a Ph.D. in Applied Statistics from the University of Florence in 2007, and worked from 2007 to 2009 as researcher at Laboratorio Revelli of Collegio Carlo Alberto in Turin. She has been teaching statistics and econometrics at the University of "Piemonte Orientale", Turin, Milan, and Pompeu Fabra University. Her main fields of interest are Causal Inference, Program Evaluation, Nonparametric Methods, and Labour Market. Her works have been published in The Stata Journal, Statistical Methods and Applications, and Advances in Latent Variables.