

Reading List

Duration Models

Overviews & Textbooks:

Van den Berg, G.J. (2001), "Duration Models: Specification, Identification, and Multiple Durations", in J.J. Heckman and E. Leamer, editors, *Handbook of Econometrics*, Volume V, North Holland, Amsterdam

Link: <http://staff.feweb.vu.nl/gberg/handbook.zip>

Stephen Jenkins' (University of Essex) course on "Survival Analysis with Stata",

Link: <http://www.iser.essex.ac.uk/teaching/degree/stephenj/ec968/>

Lancaster, T. (1990): *The Econometric Analysis of Transition Data*, Cambridge University Press, Cambridge.

Wooldridge J. M. (2002): *Econometric Analysis of Cross Section and Panel Data*, Chapter 20, MIT Press, Cambridge.

Kiefer, N.M. (1988): "Economic Duration Data and Hazard Functions", *Journal of Economic Literature*, 26, 646-679.

Methodological Papers:

Cox, D. R. (1972): "Regression Models and Life-Tables", *Journal of the Royal Statistical Society, Series B*, 34 (2), 187-220.

Elbers, C. and G. Ridder (1982): "True and Spurious Duration Dependence: The Identifiability of the Proportional Hazard Model", *Review of Economic Studies*, 49 (3), 403-409.

Heckman, J. and B. Singer (1984): "The Identifiability of the Proportional Hazard Model", *Review of Economic Studies*, 51 (2), 231-241.

Honoré, B. E. (1993): "Identification Results for Duration Models with Multiple Spells", *Review of Economic Studies*, 60 (1), 241-246.

Van den Berg, G. J., Lindeboom, M., and G. Ridder (1994): "Attrition in Longitudinal Panel Data and the Empirical Analysis of Dynamic Labour Market Behaviour", *Journal of Applied Econometrics*, 9, 421-435.

Horowitz, J. L. (1999): "Semiparametric Estimation of a Proportional Hazard Model with Unobserved Heterogeneity", *Econometrica*, 67 (5), 1001-1028.

Abbring, J. H. and G. J. van den Berg (2003): "The Nonparametric Identification of Treatment Effects in Duration Models", *Econometrica*, 71 (5), 1491-1517.

Abbring, J. H. and G. J. van den Berg (2007): “The Unobserved Heterogeneity Distribution in Duration Analysis”, *Biometrika*, 94 (1), 87-99.

Applied Papers:

Nickell, S. (1979): “Estimating the Probability of Leaving Unemployment”, *Econometrica*, 47 (5), 1249-1266.

Van den Berg, G. J. (1990): “Search Behaviour, Transitions to Non-Participation and the Duration of Unemployment”, *Economic Journal*, 100 (402), 842-865.

Dolton, P. and D. O’Neill (1996), Unemployment Duration and the Restart Effect: Some Experimental Evidence, *Economic Journal*, 106, 387-400.

Meghir, C. and E. Whitehouse (1997): “Labour Market Transitions and Retirement of Men in the UK”, *Journal of Econometrics*, 79, 327-354.

Van den Berg, G. J., van der Klaauw, B., and J. C. van Ours (2004): “Punitive Sanctions and the Transition Rate from Welfare to Work”, *Journal of Labor Economics*, 22 (1), 211-241.

Abbring, J. H., van den Berg, G. J., and J. C. van Ours (2005): “The Effect of Unemployment Insurance Sanctions on the Transition Rate from Unemployment to Employment”, *Economic Journal*, 115, 602-630.

Duration Analysis using Stata:

Stephen Jenkins' (University of Essex) course on “Survival Analysis with Stata”,
Link: <http://www.iser.essex.ac.uk/teaching/degree/stephenj/ec968/>

Blossfeld, H., Golsch, K., and G. Rohwer (2007): *Event History Analysis with Stata*, Lawrence Erlbaum (Publisher).

StataCorp (2003): *Survival Analysis and Epidemiological Tables*, TX: Stata Corporation.