xteregress — Extended random-effects linear regression

Description

xteregress fits a random-effects linear regression model that accommodates any combination of endogenous covariates, nonrandom treatment assignment, and endogenous sample selection and also accounts for correlation of observations within panels or within groups.

Continuous, binary, and ordinal endogenous covariates are allowed. Treatment assignment may be endogenous or exogenous. A probit or tobit model may be used to account for endogenous sample selection.

xteregress fits linear extended regression models for panel data in the same way that eregress does for cross-sectional data. See [ERM] eregress to learn about these models and how to fit them using xteregress.

Quick start

Random-effects linear regression of y on x with continuous endogenous covariate y2 modeled by x and z using xtset data
   xteregress y x, endogenous(y2 = x z)
As above, but with binary endogenous covariate d modeled by x and z
   xteregress y x, endogenous(d = x z, probit)
Random-effects regression of y on x with endogenous treatment trtvar modeled by x and z
   xteregress y x, entreat(trtvar = x z)
As above, but only the equation for y has a random effect
   xteregress y x, entreat(trtvar = x z, nore)
Random-effects regression of y on x with endogenous sample-selection indicator selvar modeled by x and z
   xteregress y x, select(selvar = x z)
As above, but adding endogenous covariate y2 modeled by x and z2
   xteregress y x, select(selvar = x z) endogenous(y2 = x z2)
Menu

Statistics > Longitudinal/panel data > Endogenous covariates > Models adding selection and treatment > Linear regression (RE)

Syntax

For syntax, methods, and all other information on xteregress, see [ERM] eregress.