

⁺This command is part of [StataNow](#).

Description

`xtswitchdid` estimates event-study effects for panel data using the heterogeneous difference-in-differences (DID) estimator of [de Chaisemartin and D’Haultfœuille \(2026\)](#). These effects are dynamic treatment effects that are of interest in event studies, which explore how treatment effects change over time. Treatments can be binary or multivalued. Switching (nonabsorbing) treatments are also allowed—subjects may switch in and out of treatment or to different levels of treatment.

Quick start

Estimate event-study effects of treatment `treat` on outcome `y` with group `grpvar` on `xtset` data

```
xtswitchdid (y) (treat), group(grpvar)
```

Same as above, but model `y` using covariate `x`

```
xtswitchdid (y x) (treat), group(grpvar)
```

Same as above, but estimate effects for at most three periods of exposure

```
xtswitchdid (y x) (treat), group(grpvar) neffects(3)
```

Same as above, but request raw (nonnormalized) effects

```
xtswitchdid (y x) (treat), group(grpvar) neffects(3) raw
```

Same as above, but request effects only for switchers-in, and require the switchers to be common across all three effects

```
xtswitchdid (y x) (treat), group(grpvar) neffects(3) raw ///
    switchgroup(in) commonswitchers
```

Estimate path-specific treatment effects for a treatment path selected by indicator variable `pathvar`

```
xtswitchdid (y) (treat), group(grpvar) path(pathvar)
```

Menu

Statistics > Longitudinal/panel data > Difference in differences (DID) > DID with switching treatments

Syntax

For syntax, methods, and all other information on `xtswitchdid`, see [\[CAUSAL\] xtswitchdid](#).

Reference

de Chaisemartin, C., and X. D’Haultfœuille. 2026. Difference-in-differences estimators of intertemporal treatment effects.

Review of Economics and Statistics 108: 863–880. https://doi.org/10.1162/rest_a_01414.

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