Ressourcen für ökonometrische Analysen

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Basisliteratur Ökonometrie und Statistiksoftware (insb. STATA und SAS)

- STATA - Syntax:

Kohler, U., Kreuter, F. (2016): Datenanalyse mit STATA: allgemeine Konzepte der Datenanalyse und ihre praktische Anwendung. 5. Aufl. München: Oldenbourg. — ISBN: 9783110469509 (freier online Zugriff über die Universitätsbibliothek)

insbesondere:

- Kapitel 7: Die Beschreibung von Verteilungen
- Kapitel 8: Einführung in die Regressionstechnik
- Kapitel 9: Regressionsmodelle für kategoriale abhängige Variablen

- SAS – Syntax

Krämer, W., Schoffer, O., & Tschiersch, L. (2014). Datenanalyse mit SAS®: Statistische Verfahren und ihre grafischen Aspekte. 3., vollst. ak. Aufl. 2014. Springer-Verlag. (freier online Zugriff über die Universitätsbibliothek)

- Umfangreiche Einführung in die Ökonometrie mit Anwendungsbeispielen

Wooldridge, J.M. (2013): Introductory econometrics: a modern approach. 5. Aufl. [Mason, Ohio] [u.a.]: South-Western Cengage Learning. — ISBN: 1-11-153439-X, 978-1-111-53439-4

insbesondere:

- Chapter 1: The Nature of Econometrics and Economic Data
- Part 1: Regression Analysis with Cross-Sectional Data
- Chapter 19: Carrying out an Empirical Project

- Anwendung Ökonometrischer Methoden in der Gesundheitsökonomie

Deb, P., Norton, E. C., & Manning, W. G. (2017). Health Econometrics using Stata. College Station, TX: Stata Press. (in der Universitätsbibliothek und online verfügbar)

Schlüsselartikel im Bereich der Gesundheitsökonomie

- **Bayesian Approaches:**

Deb, P., Munkin M. K., & Trivedi P. K. (2006). Bayesian analysis of the two-part model with endogeneity: application to health care expenditure. *Journal of Applied Econometrics*, *21*(7), 1081–1099.

Geweke, J., Gowrisankaran, G., & Town R. J. (2003). Bayesian Inference for Hospital Quality in a Selection Model. *Econometrica*, *71*(4), 1215–1238.

Hamilton, B. H. (1999). HMO selection and Medicare costs: Bayesian MCMC estimation of a robust panel data tobit model with survival. *Health Economics*, *8*(5), 403–414.

Koop, G., Osiewalski, J., & Steel, M. F. J. (1997). Bayesian efficiency analysis through individual effects: Hospital cost frontiers. *Journal of Econometrics*, *76*(1), 77–105.

- **Econometrics and HTA**

Basu, A., Heckman, J. J., Navarro-Lozano, S., & Urzua, S. (2007). Use of instrumental variables in the presence of heterogeneity and self-selection: an application to treatments of breast cancer patients. Health economics, 16(11), 1133-1157.

Hoch, J. S., Briggs, A. H., & Willan, A. R. (2002). Something old, something new, something borrowed, something blue: a framework for the marriage of health econometrics and cost-effectiveness analysis. Health economics, 11(5), 415-430.

McClellan, M., McNeil, B.J., & Newhouse, J.P. (1995). Does More Intensive Treatment of Acute Myocardial Infarction in the Elderly Reduce Mortality? Analysis Using Instrumental Variables. *Survey of Anesthesiology*, *39*(3).

- **Field Experiments**

Finkelstein, A., Taubman, S., Wright, B., Bernstein, M., Gruber, J., Newhouse, J. P., Oregon Health Study Group. (2012). The Oregon Health Insurance Experiment: Evidence from the First Year. *The Quarterly Journal of Economics*, *127*(3), 1057–1106.

Gertler, P. (2004). Do Conditional Cash Transfers Improve Child Health? Evidence from PROGRESA's Control Randomized Experiment. *The American Economic Review*, *94*(2), 336–341.

Manning, W. G., Newhouse, J. P., Duan, N., Keeler, E. B., & Leibowitz, A. (1987). Health Insurance and the Demand for Medical Care: Evidence from a Randomized Experiment. *The American Economic Review*, *77*(3), 251–277.

- **Longitudinal and spatial Approaches**

Bago d'Uva T. (2006). Latent class models for utilisation of health care. *Health Economics*, *15*(4), 329–343.

Contoyannis, P., Jones, A. M., & Rice, N. (2004). The dynamics of health in the British Household Panel Survey. Journal of Applied Econometrics, 19(4), 473-503.

Labeaga, J. M. (1999). A double-hurdle rational addiction model with heterogeneity: Estimating the demand for tobacco. *Journal of Econometrics*, *93*(1), 49–72.

Moscone, F., Knapp, M., & Tosetti, E. (2007). Mental health expenditure in England: A spatial panel approach. *Journal of Health Economics*, *26*(4), 842–864.

- **Methods for Health Care Costs**

Blough, D. K., Madden, C. W., & Hornbrook, M. C. (1999). Modeling risk using generalized linear models. *Journal of Health Economics*, *18*(2), 153–171.

Duan, N., Manning, W. G., Morris, C. N., & Newhouse, J. P. (1983). A Comparison of Alternative Models for the Demand for Medical Care. *Journal of Business & Economic Statistics*, *1*(2), 115–126.

Gilleskie, D. B., & Mroz, T. A. (2004). A flexible approach for estimating the effects of covariates on health expenditures. *Journal of Health Economics*, *23*(2), 391–418.

Jones, A. M., Lomas, J., & Rice, N. (2015). Healthcare cost regressions: going beyond the mean to estimate the full distribution. Health economics, 24(9), 1192-1212.

Manning, W. G. (1998). The logged dependent variable, heteroscedasticity, and the retransformation problem. *Journal of Health Economics*, *17*(3), 283–295.

Manning, W. G., Basu, A., & Mullahy, J. (2005). Generalized modeling approaches to risk adjustment of skewed outcomes data. *Journal of Health Economics*, *24*(3), 465–488.

Zhang, B., Liu, W., & Hu, Y. (2017). Estimating marginal and incremental effects in the analysis of medical expenditure panel data using marginalized two-part random-effects generalized Gamma models: Evidence from China healthcare cost data. Statistical Methods in Medical Research, 0962280217690770.

- **Microeconometric Methods Applied to Health**

Deb, P., & Trivedi, P. K. (1997). Demand for medical care by the elderly: a finite mixture approach. Journal of applied Econometrics, 12(3), 313-336.

Dowd, B., Feldman, R., Cassou, S., & Finch, M. (1991). Health Plan Choice and the Utilization of Health Care Services. *The Review of Economics and Statistics*, *73*(1), 85–93.

Kerkhofs, M., & Lindeboom, M. (1995). Subjective health measures and state dependent reporting errors. *Health Economics*, *4*(3), 221–235.

Mullahy, J. (1986). Specification and testing of some modified count data models. *Journal of Econometrics*, *33*(3), 341–365.

Pohlmeier, W., & Ulrich, V. (1995). An Econometric Model of the Two-Part Decisionmaking Process in the Demand for Health Care. *The Journal of Human Resources*, *30*(2), 339–361.

Zimmer, D. M., & Trivedi, P. K. (2006). Using Trivariate Copulas to Model Sample Selection and Treatment Effects: Application to Family Health Care Demand. *Journal of Business & Economic Statistics*, *24*(1), 63–76.

- **Quasi-Experiments and policy evaluation**

Aakvik, A., Heckman, J. J., & Vytlacil, E. J. (2005). Estimating treatment effects for discrete outcomes when responses to treatment vary: an application to Norwegian vocational rehabilitation programs. *Experimental and Non-Experimental Evaluation of Economic Policy and Models*, *125*(1), 15–51.

Almond, D., & Doyle, J. J. (2011). After Midnight: A Regression Discontinuity Design in Length of Postpartum Hospital Stays. *American Economic Journal: Economic Policy*, *3*(3), 1–34.

Black, S. E., Devereux, P. J., & Salvanes, K. G. (2007). From the Cradle to the Labor Market? The Effect of Birth Weight on Adult Outcomes. *The Quarterly Journal of Economics*, *122*(1), 409–439.

Card, D. (n.d.). Using Discontinuous Eligibility Rules to Identify the Effects of the Federal Medicaid Expansions on Low Income Children. *NBER*.

Gaynor, M., Moreno-Serra, R., & Propper, C. (2013). Death by Market Power: Reform, Competition, and Patient Outcomes in the National Health Service. *American Economic Journal: Economic Policy*, *5*(4), 134–166.

van den Berg, G. J., Lindeboom, M., & Portrait, F. (2006). Economic Conditions Early in Life and Individual Mortality. *The American Economic Review*, *96*(1), 290–302.

- **Structural Approaches to Health and Health Care**

Arcidiacono, P., Sieg, H., & Sloan, F. (2007). Living rationally under the volcano? An empirical analysis of heavy drinking and smoking. International Economic Review, 48(1), 37-65.

Auster, R., Leveson, I., & Sarachek, D. (1972). The Production of Health, an Exploratory Study. In *Essays in the Economics of Health and Medical Care* (pp. 135–158). National Bureau of Economic Research, Inc. Retrieved from

Becker, G. S., Grossman, M., & Murphy, K. M. (1994). An Empirical Analysis of Cigarette Addiction. *The American Economic Review*, *84*(3), 396–418.

Gilleskie, D. B. (1998). A Dynamic Stochastic Model of Medical Care Use and Work Absence. *Econometrica*, *66*(1), 1–45.

Rosenzweig, M. R., & Schultz, T. P. (1983). Estimating a Household Production Function: Heterogeneity, the Demand for Health Inputs, and Their Effects on Birth Weight. *Journal of Political Economy*, *91*(5), 723–746.

Vera-Hernández, M. (2003). Structural Estimation of a Principal-Agent Model: Moral Hazard in Medical Insurance. *The RAND Journal of Economics*, *34*(4), 670–693.