Example 1: Estimations of the panel logit models explaining female labor participation using a fictitious dataset

The definitions of variables are inherited from those in the manuals “dfelrtna.pdf” and “dfelrtnb.pdf”.

**Dataset**

: fls1986 - fls1993 (female labor supply: 1=supply; 0=no supply, from 1986 to 1993)

: hdbt1986 - hdbt1993 (log of husband’s debt, from 1986 to 1993)

: hinc1986 - hinc1993 (log of husband’s income, from 1986 to 1993)

(Number of individuals)

The model when using the program “dfelrtna.tsp” described later is appropriate for this dataset. True values of parameters generating this dataset are























and accordingly,







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Model, Moment conditions, and parameters to be estimated when using the program “dfelrtna.tsp”

**Model**

, for .







**Moment conditions**

Used moment conditions based on g-form

, for ,

, for ; ,

, for ;,

, for ;.

Used moment conditions based on h-form

, for ,

, for ; ,

, for ;,

, for ;.

**Parameters to be estimated**

: g\_fls\_lag1

: b\_hdbt

: b\_hinc

: dtd1988

: dtd1989

: dtd1990

: dtd1991

Model, Moment conditions, and parameters to be estimated when using the program “dfelrtnb.tsp”

**Model**

, for .



**Moment conditions**

Used moment conditions based on g-form

, for ,

, for ; .

Used moment conditions based on h-form

, for ,

, for ; .

**Parameters to be estimated**

: g\_fls\_lag1

: dtd1988

: dtd1989

: dtd1990

: dtd1991