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Subject: Re: Creating panel

Posted by [Reduced-For\(u\)m](#) on Thu, 17 Aug 2017 20:35:14 GMT

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Whether the estimate is biased or not depends to a great extent on the setup and what exact parameter you are trying to estimate. But in general, yes, you can pool multiple survey rounds together and use a probit, just include controls for survey round. You could also do the analysis on each dataset separately, and then test whether the coefficient you are interested in is changing from round-to-round. There are lots of interpretation issues and problems with aggregation, but none of those are solved by aggregating the data as you describe. Just pool the individual-level data together and control for cohort and/or time effects as you see fit. But there is no INHERENT bias in the probit version that wouldn't be there in an aggregate regression...just the same bias you'd have either way, which depends on exactly the model you are fitting and the parameter you are estimating.

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