## **Contents**

	List of illustrations	vii
	List of examples	viii
	List of abbreviations	x
	Acknowledgements	xiii
	Introduction	xv
PA	RT I	
Lo	ongitudinal research	1
1	What is longitudinal research?	3
	The development of longitudinal research: an historical overview 11	
2	Longitudinal data: characteristics and	
	analytic advantages	24
	Repeated cross-sectional surveys 27	
	Panel design 30	
	Event oriented design (event history data) 42	
	'Qualitative' longitudinal sources 47	
3	The issues of data collection and	
	comparability within longitudinal research:	
	some examples	55
	Prospective studies – an example of good practices: the British	
	Household Panel Study (BHPS) 55	
	Retrospective studies – how to develop a life-course	
	study 'quantitatively': the German Life History Study (GLHS) 59	
	The issue of comparability within longitudinal research 62	

	0
Vl	Contents

Some problems connected with	
longitudinal research	70
The limitations of repeated cross-sectional design 70	
Problems connected with panel design 71	
Retrospective design and its drawbacks 96	
Costs and timing of longitudinal research 100	
RT II	
ongitudinal analysis	105
An overview of the major techniques	
needed to perform longitudinal analysis	107
Time series analysis for repeated cross-sectional data 107	
Structural equation models 110	
Log-linear analysis and Markov models of categorical	
longitudinal data 113	
Multilevel analysis 120	
Event history analysis 123	
Sequence analysis 128	
Conclusions	135
Appendix 1: List of longitudinal studies mentioned in	
the book	138
Appendix 2: Longitudinal datasets available in Europe,	
Russia and North America	145
Bibliography	184
Index	201
	Ingitudinal research The limitations of repeated cross-sectional design 70 Problems connected with panel design 71 Retrospective design and its drawbacks 96 Costs and timing of longitudinal research 100  RT II Ingitudinal analysis  An overview of the major techniques needed to perform longitudinal analysis Time series analysis for repeated cross-sectional data 107 Structural equation models 110 Log-linear analysis and Markov models of categorical longitudinal data 113 Multilevel analysis 120 Event history analysis 123 Sequence analysis 128  Conclusions  Appendix 1: List of longitudinal studies mentioned in the book Appendix 2: Longitudinal datasets available in Europe, Russia and North America Bibliography

## Illustrations

Figure	es	
4.1	The GSOEP data structure: cross-sectional data	80
4.2	The GSOEP data structure: longitudinal data	84
Tables	5	
1.1	Longitudinal studies in Europe and North America	20
2.1	Life history calendar in the BHPS	48
2.2	Activity calendar in the GSOEP	49
4.1	Attrition rates in ECHP	72
4.2	Sampling plan of the GSOEP	79
4.3	Principles for naming survey variables in GSOEP	87
4.4	Temporary and permanent attrition in Dutch SEP	88
5.1	Examples of event histories	124
A2.1	NLS survey plan	147
A2.2	Core topics in the PSID	149
A2.3	Major PSID supplemental topics	149
A2.4	BCS70 survey plan	152
A2.5	GSOEP dataset: starting sample size in Wave 1	155
A2.6	Special topical modules, GSOEP dataset	156
A2.7	Effective HUS sample size	158
A2.8	Number of cases in the OSA Labour Supply Panel	165
A2.9	Wave-on-wave response rates in LII	167
A2.10	Number of interviewed households and individual	
	respondents by country in BHPS	170
A2.11	The sample design of the Survey of Labour and	
	Income Dynamics (SLID)	173
A2.12	Sample size and changes in the achieved sample	
	size in ECHP	175
A2.13	Available countries in the PACO Data Archive	180
A2.14	Available countries and years in the PACO Database	181

## **Examples**

1.1	Examples of repeated cross-sectional studies with	
	a small panel section	7
1.2	Household Panel Studies	8
1.3	Examples of cohort studies	9
1.4	The Berkeley Guidance Study and the Oakland	
	Growth Study	12
1.5	The PSID	15
1.6	The NLS and the BCS70	16
2.1	Examples of repeated cross-sectional surveys	29
2.2	The Survey of Labour and Income Dynamics,	
	the Survey of Income and Program Participation,	
	the Labour Force Survey and the Household	
	Budget Continuous Survey	32
2.3	Age, period and cohort effects	36
2.4	Examples of linked panels	39
2.5	Examples of retrospective questions	43
2.6	WES	45
3.1	The BHPS questionnaire package	56
3.2	The CATI technique	61
3.3	The ECHP survey	64
3.4	Variables in the PACO file	65
3.5	Generated variables in the GSOEP	66
4.1	Linking operations between HPS data files	76
4.2	Special Supplemental Files in PSID	82
4.3	Tracking and tracing techniques	91
4.4	The CentERpanel	93
4.5	Types of missing data	95
4.6	Memory errors	97
5.1	Factor analysis and variance	110
5.2	Path analysis and multiple regression analysis	111

		Examples 1	lX
5.3	Levels of measurement of variables	11	3
5.4	OLS and MLE	11	5
5.5	Logistic regression, logit analysis and probit		
	analysis	11	6
5.6	Markov models	11	9
5.7	EHA models	12	4
5.8	The Kaplan-Meier method and the life-table		
	method	12	5
5.9	The properties of sequences	13	0
5.10	Approaches to reduce the number of careers in		
	sequence analysis	13	1