This year the Italian *Stata* Users Conference will be held in Milan on the 17th-18th September 2026. ***Scott Cunningham***, *Baylor University*, will kick off the event with the Invited Speaker Session "**AI Agents for Research Workers**", to be followed by a series of new community user written commands and *StataCorp* presentations, offering participants a unique forum for interdisciplinary exchange through both the presentation and applied work developed in *Stata*, giving researchers the opportunity to:

EXCHANGE both new community written routines and Tips and Tricks developed for *Stata*;
DISCOVER new applications highlighting *Stata 19*'s potential capabilities for applied research;
MEET Stata users from different disciplinary areas;
INTERACT directly with statisticians from *StataCorp*, ***Di Liu***, Principal Econometrician and ***Kristin MacDonald***, Executive Director of Statistical Services.

Di Liu and Kristin MacDonalid from *StataCorp* will be giving the following presentations:

Conditional Average Treatment-effects estimation using *Stata* • ***Di Liu**, Principal Econometrician, StataCorp*

Treatment effects estimate the causal effects of a treatment on an outcome. The effect may be heterogeneous. Average treatment effects conditional on a set of variables (CATEs) help us understand heterogeneous treatment effects. By construction, they are useful to evaluate how different treatment-assignment policies affect different groups in the population. Di Liu illustrates how to use Stata 19's new command **cate** to answer questions such as the following: Are the treatment effects heterogeneous?; How do the treatment effects vary with some variables?; Do the treatment effects vary across prespecified groups?; Are there unknown groups in the data for which treatment effects differ?; Which is best among possible treatment-assignment rules?

Generalized structural equation models: GLMs, multilevel, latent classes, and more • ***Kristin MacDonald,** Executive Director of Statistical Services, StataCorp*

Stata's **gsem** command fits generalized structural equation models. This generalization allows user to fit structural equation models with continuous, binary, ordinal, categorical, count, and survival-time outcomes. Users can also fit models with continuous or categorical latent variables. Multilevel models are also supported. In this presentation, it will be demonstrated a wide variety of models that can be fit with **gsem**, from multilevel confirmatory factor models to latent class models. Along the way, participants will see both typical SEM applications and unique models that can be fit in the generalized SEM framework.

We are particularly looking for:

1. New user **COMMANDS / ROUTINES** focusing on:
   - new estimation methods;
   - user written routines both short and long, developed simply to make life easier in *Stata* for our "Tips and Tricks" session;
   - *Stata*'s connectivity to external applications, such as Python, R or Java; and reporting tools for the creation of dynamic dashboards or automatic internet publishing;
   - data visualization;
2. **APPLIED STUDIES** exploiting the latest methodologies introduced in *Stata 19* are also welcome.

The second day of the conference will be dedicated to the Workshop *Modern Difference-in-Differences: New Problems, New Solutions* held by ***Scott Cunningham.***

SUBMISSION OF ABSTRACTS

Stata users interested in participating in the conference are required to submit their proposals via email to the Scientific Committee at conference@tstat.it by the 15.07.2026. The accompanying e-mail should include the following information: the name of the author(s), affiliation, together with a current telephone contact, should we need to contact you.

Please note that presentations are "normally" 25 minutes long, followed by 10 minutes of discussion. Longer presentations are also welcome, in such cases however, we ask that authors indicate the additional time required. Presentations for the *Tips and Tricks* session on the other hand can range from 5 to 25 minutes.

Authors selected for presentation by the Scientific Committee will be contacted directly by the 05.08.2026. The final version of the presentation should be submitted by the 05.09.2026.

FUNDING FOR DOCTORAL STUDENTS

TStat is delighted to sponsor, via our project "*Investing in Young Researchers*", TWO full-time Ph.D. students from any of the countries for which TStat is the official *Stata* Distributor.

Sponsorship covers both the first day of the conference and the training course. Travel expenses are however, to be paid by the participant.

REGISTRATION FEES

Meeting only

- Students*: € 60.00
- Others: € 110.00

Meeting / Training Course

- Students*: € 195.00
- Others: € 420.00

*To be eligible for student prices, participants must provide proof of their full-time student status for the current academic year.

All participation fees are subject to VAT (applied at the current Italian rate of 22%);

Individuals interested in participating should return their duly completed registration forms to the conference organizers by the 10.09.2026 at the very latest.

MODERN DIFFERENCE-IN-DIFFERENCES: NEW PROBLEMS, NEW SOLUTIONS

COURSE OVERVIEW

Difference-in-differences has become the workhorse design of applied empirical research, yet the past decade has substantially revised what constitutes credible practice. Staggered treatment adoption, heterogeneous effects and violations of parallel trends have all been shown to compromise conventional two-way fixed effects estimation, prompting a rapid succession of new estimators and diagnostic tools.

This short course offers a structured route through this literature and its implementation in *Stata*. Beginning with the canonical 2×2 and event-study designs (parallel trends, the interpretation of ATT parameters as estimands, and inference). The course moves on to the identification problems that arise in practice: covariate adjustment and triple differences, compositional change, weak overlap, and the well-documented pathologies of differential timing. Participants are introduced to the leading modern alternatives, including the Goodman-Bacon decomposition, Callaway and Sant'Anna, Sun and Abraham, Borusyak et al. and Wooldridge, with attention to the distinction between imputation and weighting approaches. Later sessions address formal sensitivity analysis for bounding violations of parallel trends, extensions to continuous and dosage treatment frameworks, and a set of recommended checks illustrated through worked empirical examples.

PREREQUISITES

Working knowledge of linear regression and basic familiarity with panel data concepts (fixed effects, clustering). Prior experience with *Stata* is expected. No prior exposure to the new DiD literature is assumed — the workshop builds from the ground up.

The material draws from two chapters in Scott Cunningham's forthcoming book Causal Inference: The Remix (Yale University Press, 2026).

COURSE OUTLINE

SESSION 1: SIMPLE DID DESIGNS

1. The 2×2 design
2. 2×T event studies
3. Parallel trends
4. Interpreting ATT parameters as estimands
5. Clustering and standard errors

SESSION 2: VIOLATIONS OF PARALLEL TRENDS

Covariates, triple differences, compositional changes over time, addressing weak overlap.

SESSION 3: DIFFERENTIAL TIMING

Two-way fixed effects problems, Goodman-Bacon decomposition, Callaway and Sant'Anna, Sun and Abraham, Borusyak et al., Wooldridge, imputation vs. weighting estimators.

COURSE LEADER

Scott Cunningham, Ben H. Williams Professor of Economics, Baylor University.

SCIENTIFIC COMMITEE

Una-Louise Bell, TStat - TStat Training | **Rino Bellocco**, University of Milano-Bicocca | **Giovanni Capelli**, Italian National Institute of Health **Giovanni Cerulli**, IRCRES-CNR | **Jan Ditzen |** Free University of Bozen **| Maurizio Pisati**, University of Milano-Bicocca

CONTACTS

Monica GIANNI, Training Division
TStat | TStat Training - e-mail: conference@tstat.it • Tel. +39 0864 210101 ext. 4