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Self-selection models for public and private sector job satisfaction

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We discuss a class of copula-based ordered probit models with endogenous switching. Such models can be useful for the analysis of self-selection in subjective well-being equations in general, and job satisfaction in particular, where assignment of regressors may be endogenous rather than random, resulting from individual maximization of well-being. In an application to public and private sector job satisfaction, and using data on male workers from the German Socio-Economic Panel for 2004, and using two alternative copula functions for dependence, we find consistent evidence for endogenous sector selection.

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