Applied Microeconometrics Using Stata

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Course Duration and Credits

This is a one-semester course for all MSc Economic Analysis and Measurement and MSc Economics students. A full 10 credits can be earned within the module "Quantitative Methoden" and "Akzent".

Course Registration

All students who want to take this course need to register by sending an email to dill@uni-trier.de from 02/20/2012 until 04/05/2012 (subject: "Applied Microeconometrics Using Stata"). Students enrolled in MSc Economic Analysis and Measurement as well as Master Students participating in certain research projects who *have to* take this course will be admitted in any case. Since the number of computers is limited we will admit other students up to capacity depending on the date we received the registration email (first come first serve principle).

Course Description

This course is designed to give students the opportunity to apply methods learned in more theoretical statistics/econometrics coursework.

After the course, students will be able to produce descriptive statistics and to estimate cross-sectional and longitudinal regression models of the sort frequently employed in real applied data analysis. The focus of the course is on learning how to get started with and carry out econometric analysis using the Stata statistical software package.

Prerequisites

One semester of econometrics is recommended. However, we will give a short introduction to all methods used within the course. No prior experience with Stata is assumed or required.

Textbook

There is no required text for this course. However, we recommend using the following textbooks:

- Baum, Christopher (2006): Introduction to Modern Econometrics Using Stata, Stata Press.
- Kohler, Ulrich and Frauke Kreuter (2009): Data Analysis Using Stata, 2nd edition, Stata Press.

Course Evaluation

The coursework for MSc students who take this course within the module "Quantitative Methoden" or "Akzent" will be evaluated by:

- A mid-term computer-based exam which makes up 40% of the final grade.
- A group-work that features the replication of the results of a published journal article which makes up 60% of the final grade.

The conditions of coursework evaluation for MSc students who take this course within the module "Forschungsprojekt" will be announced by the professor in charge of the project.

Computer Lab

Successful completion of this course will require the use of Stata software (we recommend using one of the more recent releases: Stata 11.0 or 12.0). Stata is available on lab computers at the University of Trier and in the library.

Topics covered

1. Introduction: Organizing a project
2. Data Management/Manipulation
3. Regression Analysis and Graphics
4. Advanced Data Management/Manipulation
5. Panel Data
6. Models with Limited Dependent Variables
7. Instrumental Variable Regressions