Applied Microeconometrics Using Stata

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First meeting on Wednesday, 30 April, at 8.30 in room C 106d.

Course Duration and Credits

This is a one-semester course for all students of MSc Economic Analysis and Measurement and MSc Economics, respectively. A maximum of 10 credits can be earned within the modules "Quantitative Methoden" or "Akzent".

Course Registration

The registration procedure depends on the module this course is intended for. We will explain the LSF registration procedure in the first session.

1) Master's Students participating in the **research project of Prof. Jirjahn** who have to take this course, are guaranteed a seat.
2) Students within the **Master's program "Economic Analysis and Measurement"** are guaranteed a seat as well.
3) Since the number of computers is limited we will admit **other students** up to full capacity (= 25 students).

Course Description

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

By the end of this 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 start and carry out econometric analyses using the Stata statistical software package.

Prerequisites

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

Textbooks

There is no required text for this course. However, we recommend 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.
- Cameron, Colin A. and Pravin K. Trivedi (2010): Microeconometrics Using Stata, Revised Edition, Stata Press.

Grading

Final grading will be based on exam results. Please note the following:

For all students regular attendance (no more than two sessions missed) and active participation (includes solving take-home assignments after every session) are required to be admitted to the exam. Furthermore, a replication task has to be solved in groups. Results of the exam will only be valid after successful completion of said task (Prüfungsvorleistung).

Stata

Successful completion of this course will require the use of Stata software (we recommend using one of the more recent versions: Stata 11.0 or 12.0). Stata is available on all lab computers on campus.

Topics covered

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

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