Lecture "Introduction to STATA"
Syllabus

Organization

The course will start with a brief lecture part, but majorly consist of a lot practice at the computer where you will solve exercises and problem sets. In the lecture part I will tell you everything important about Stata and demonstrate the major basic things you can do with the statistics/econometrics software. As you can see, there will be one block on 09 November 2018 from 8 a.m. to 6 p.m. It is located directly at the PC room, and there will be Stata installed, so that you, of course, do not need an own Stata version at your laptop.

Lecture: Lars Siemers, Friday, 09 November 2018, 08-18 c.t. (block)
PC room: , US-F 002

Course Material

The lecture slides, problem sets, and data to the course will be provided at the course's page at the Chair's homepage (http://www.uni-siegen.de/fb5/ewp/readings/). The slides can be used by the student to make additional notes during the lecture and contain exercises you ought to start with at the PC.

Course Requirements

The course is purely voluntary. There is no compulsory exam. Knowledge in econometrics and statistics is expected. Students can receive a certificate of participation if desired, which requires a complete attendance, however.

Content

The lecture offers an introduction to one of the most widely used statistics and econometrics software for empirical economic research, especially in micro-econometrics – Stata; it can also be used for simulation analyses. The lecture will have two parts. We start with a propaedeutic. Afterward we will practice everything discussed, so that you get experienced with the software. Knowledge of basic statistics and econometrics is useful, but the course is generally open to everyone interested. Depending on the pre-knowledge

and interests of the participants the course content is flexible. For MEPS students it is a nice opportunity to apply the knowledge learned during the Econometrics lecture with the Stata software. The course will be taught in English, unless all participants prefer German. The number of participants is restricted by the number of working computers providing Stata in the PC room, which ought to represent no binding constraint.

Reading

A very good introduction to Stata is the text book of Christoph Baum, which is available in the library of the university. You find additional references on the list below.

References

Baum, C. (2006). *An Introduction to Modern Econometrics Using Stata*, Stata Press.

Cameron, A. C. and Trivedi, P. K. (2009). *Microeconometrics Using Stata*, Stata Press.

Kohler, U. and Kreuter, F. (2008). *Datenanalyse mit Stata*, 3rd edn, Oldenbourg.