UNIVERSITÄT SIEGEN

Department of Economics
Chair for European Economic Policy

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Winter Semester 2019/2020

"An Introduction to Empirical Economics using Stata"

Syllabus

Organization

The course will start with a short lecture part where I provide basic facts and information about Stata, and where I briefly demonstrate what you can do with it. However, you will directly have the opportunity to redo my demonstrated steps at the computer by your own – and many further small practical examples from my course notes. You then are going to solve exercises and problem sets by your own and/or in team work. This working by your own with Stata is the major part of the course!
The course is a one-day meeting on 10 January 2020 from $8^{\underline{30}}$ in the morning to $18^{\underline{00}}$ in the evening, of course, with sufficient breaks. It is located at a PC room where Stata is already installed, so that you do not need an own Stata version at your laptop; if you have your own Stata and you want to bring your laptop this will be fine, too. 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 (> 20), which, so far, was never a binding constraint.

Lecture: Friday, 10 January 2020, $8^{\underline{30}}$ to $18^{\underline{00}}$
PC room: US-F 002

Course Material

I provide lecture slides, problem sets, and data to the course.

Course Requirements

This course is basically intended for students having already visited a basic course in econometrics or empirical economics and thinking about working on an empirical project like a seminar paper, term paper, or the master (or bachelor) thesis. The course is voluntary and there are no credit points. There will also be no exam. Good knowledge in econometrics and statistics is expected, as otherwise the problem sets and other parts will be very difficult to understand; I will focus on 'how to solve the problem or example with Stata,' and not on explaining the basics in econometrics or statistics. Students can receive a certificate of participation if desired, which requires a complete attendance, however. If

you plan to ask for this certificate, please bring your ID or something else to prove your identity.

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; you can use Stata also for simulation analyses. The lecture will have two parts. We start with a short propaedeutic, where I will tell you everything important about Stata and briefly demonstrate the major basic commands you require working on empirical projects with the statistics/econometrics software. Afterward you directly will practice everything discussed, so that you get experienced with the software. The residual time is used for working on problem sets where you will have to apply the commands learned and extend your knowledge of Stata commands for solving real research issues. The course will cover topics like basic descriptive analysis up to graphical illustration, fixed effects or difference-in-differences estimations.
Though knowledge of basic statistics and econometrics is very useful, the course is still generally open to everyone interested. There will be a small group, so that we will be able to discuss any question you are interested in. For MEPS students it is a nice opportunity to apply the theory learned during the Econometrics lecture with the Stata software and to increase potential knowledge of Stata.

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.