Microeconometrics : data applications

ECTS : 3

Enseignant responsable : Olivia BERTELLI (https://dauphine.psl.eu/recherche/cvtheque/bertelli-olivia)

Langue du cours : Français

Volume horaire : 24

Description du contenu de l'enseignement :

The course presents the Stata coding language for applying micro-econometrics techniques. In the first part of the course, the main Stata features are explained by focusing on the estimation of econometric models with qualitative variables and selection models. In the second part of the course, students will learn how to analyse temporal and panel data with Stata and how to estimate temporal models, such as random effects, fixed effects and double differences. Moreover, the course will provide students with the appropriate knowledge for reproducing their econometric analyses in a professional format.

Compétences à acquérir :

The main objective of this course is to provide students with Stata coding skills for describing and analysing cross-sectional and panel data and for estimating probability and temporal econometric models.

After having attended the classes, the students will be able to describe and analyze phenomena of interest contained in cross-sectional and panel datasets by using Stata. They will be able to conduct econometric analysis concerning probability and temporal models with graphs and tables formatted in a professional manner.

Pré-requis recommandés

Statistics and Probability, statistical inference, hypothesis testing, OLS with multiple variables

Mode de contrôle des connaissances :

Critical analysis and replication of a research paper's results in a short dissertation format.

Coefficient : 0.50

Bibliographie, lectures recommandées :

1. Cameron, Adrian Colin, and Pravin K. Trivedi. Microeconometrics using stata. Vol. 2. College Station, TX: Stata press, 2010.

2. Gentzkow and Shapiro (2014) "Code and Data for the Social Sciences: A Practitioner's Guide."

Internet resources:

1. Stata video tutorials: https://www.stata.com/links/video-tutorials/

2. UCLA tips: http://www.ats.ucla.edu/stata/