

Syllabus:

Applied Econometrics and Programming with Stata and Mata

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Session 1: cross-section and panel econometric techniques
Monday, 24 June, 9-13 hs., Friedensburg Room

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- Dynamic panel data models
 - Generalized linear models
 - Multilevel mixed models
 - Propensity scores, regression discontinuity
 - Binary choice models with endogenous regressors

Session 2: automation, Stata and Mata programming techniques*
Tuesday, 25 June, 9-13 hs., Schumpeter Hall

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- Production of summary statistics
 - Production of estimates tables
 - Production of sets of tables and graphs
 - Programming with do-files
 - Do-file programming: recipes
 - Programming with ado-files
 - Ado-file programming: developing a Stata command
 - Programming ml, nl, nlsur, gmm function evaluators
 - Programming egen functions
 - Introduction to Mata
 - Mata programming: interfacing with Stata
 - Mata programming: recipes

* based upon Baum, An Introduction to Stata Programming, 2009: Stata Press.