

Economics 4848 Applied Econometrics
Fall 2015, T/Th 11:00-12:15, Humanities 1B45

Professor Terra G. McKinnish
Econ 115
303-

STATA will provide the convenience of working on class material outside of university computer labs. If you chose to purchase your own copy of STATA, you qualify for a substantial discount through the University's GradPlan. Information is available at: <http://www.stata.com/order/new/edu/gradplans/campus.html>. Please note that Small Stata is insufficient for this course

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How Can I Do Better?

Every semester, I have some students who show up in office hours to discuss the fact that they are dissatisfied with their performance in the class so far and ask advice about how to improve. My answer is always the same. So I am putting that advice here so that everyone has it from the first day of class!

Course Schedule

Week 1 (Aug 24-28): Introduction and Getting Started in STATA

Week 2 (Aug 30-Sept 4): Summarizing Continuous Data

Week 3 (Sept 7-11): Categorical Data

Week 4 (Sept 14-18): Hypothesis Testing

Week 5 (Sept 21-25): Simple Regression

Week 6: (Sept 28-Oct 2) Tues, Sept 29^{1st} Midterm

Week 7 (Oct 5-9): Non-linear Models, Multiple Regression

Week 8 (Oct 12-16): Categorical Variables, Interaction Models

Week 9 (Oct 19-23): Omitted Variable Bias

Week 10 (Oct 26-30) Standard errors and Multicollinearity Thurs, Oct-29nd Midterm

Week 11 (Nov 2-6): IPUMS Tutorial

Week 12 (Nov 9-13): Individual meetings during class time to discuss final projects

Week 13 (Nov 16-20): Advanced topics: Logit Model

Week 14: Thanksgiving Break

Week 15 (Nov 30-Dec 4): Advanced Topics: Differences in Differences Models

Week 16 (Dec 7-11): Advanced Topics: Fixed Effects Models

Fri, Dec 11, 5 pm, Final Papers Due

Mon, Dec 14 1:30-4, Final Exam