

STATA Lecture Series
David Drukker (StataCorp)
Sponsored by:
Department of Economics
Department of Political Science
Computing Center

Afternoon Lectures (UUWL)

Tuesday 10-23-07, 2:30-4:30

- [1] An introduction to Stata programming: Do-files for analysis and data management

This talk provides an introduction to programming Stata scripts, known as do-files. The programming concepts are illustrated with examples that solve common problems in data analysis and data management.

Wednesday 10-24-07, 2:30-4:30

- [2] Simulating econometric tests and estimators using Stata

This talk shows how to perform Monte Carlo simulations using Stata. The Stata techniques are illustrated by Monte Carlo simulations. This talk also shows how to use Monte Carlo simulations to illustrate aspects of large-sample theory.

Thursday 10-25-07, 2:30-4:30

- [3] Statistical computing with Mata

This talk provides an introduction to statistical computing in Stata's byte-compiled matrix language Mata. After showing basic Mata programming techniques and discussing the Mata/Stata interface, this talk provides a detailed discussion of how to perform nonlinear optimization using Mata.

Friday 10-26-07, 2:30-4:30

- [4] Implementing an estimation command in Stata

This talk shows how to implement a Stata estimation command that uses Mata for its computations. Mata is used in this talk, so attending “Statistical Computing with Mata” is recommended.

Evening Lectures (UUWL)

Tuesday 10-23-07, 6:00-8:00

[1] Econometric analysis of panel data using Stata

This talk discusses estimation, inference and interpretation of panel-data models using Stata. The talk combines a brief introduction to each model discussed with Stata examples.

Wednesday 10-24-07, 6:00-8:00

[2] Time-series analysis using Stata

This talk discusses estimation, inference and interpretation of time-series models using Stata. The talk combines a brief introduction to each model discussed with Stata examples.

Thursday 10-25-07, 7:00-9:00

[3] Discrete choice analysis using Stata

This talk discusses estimation, inference and interpretation of discrete-choice models using Stata. The talk combines a brief introduction to each model discussed with Stata examples.