San Diego State University Econ 641L: Econometrics Lab II Spring 2016

Lecturer: Belen Chavez Classroom: PSFA 136 Class Time: W, 2:00 pm – 3:40 pm

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Course Description

This course is designed to help students expand on their Stata skills in addition to learning how to use R and, if time permits, SAS. Skills obtained from this course will be transferable to further studies, research, internships, and/or future jobs as students build on their analytical toolkits.

Software Required

- Stata 14.0 SE/MP (Stata 12 is the recommended <u>minimum</u>)
- R 3.2.3: <u>https://cran.rstudio.com</u>
- RStudio: <u>https://www.rstudio.com/products/rstudio/download/</u>

Other Requirements

• BitBucket account: <u>https://bitbucket.org/account/signup/</u>

Optional

• SAS University Edition: <u>http://www.sas.com/en_us/software/university-edition</u>

Grading

Weekly assignments will be assigned in class and will be due the Sunday following class. There will be one midterm project using Stata due on March 13, 2016 and a final project using either Stata or R due in May.

Please turn in your own work. Although you are encouraged to collaborate to solve problems, you may not submit a copy of your classmate's work. No plagiarism or cheating will be tolerated.

Overview of Topics

- I. Git, Data Management, Best Practices
- II. Time Series & Panel Data Analysis
- III. Instrumental Variables
- IV. Probit & Logit Models
- V. Additional Topics (i.e., GIS, Putexcel)
- VI. Introduction to R
- VII. Data Manipulation in R
- VIII. Graphics in R
- IX. Introduction to SAS (if time permits)