

Allievi Program, Master in Economics, and Ph.D. in Economics

# **STATA**

Fall 2022

Instructor: Flavia Coda Moscarola

### **Contact Information**

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Office Hours: send me an email and we set up an appointment before or after each class

#### Introduction

This short-course introduces to the use of STATA. STATA is a statistical package for the analysis of big data sets. The course illustrates the basic commands and tools to upload, organize and modify data and run simple statistical and econometric analyses.

#### *Topics of the course:*

- 1. Introduction: How to upload, transform and save datasets
  - Do files, Log files
  - Load data
  - Save data
  - Merge data sets
  - Append data sets
  - Reshape data from wide to long and vice-versa
  - Collapse data sets
  - Generate new variables and label them
  - Macros and Loops

- 2. How to run descriptive statistics and create graphics
  - Summarize data, generate tables, store results
  - Draw histograms and other common two-way graphs
- 3. The estimation of a linear regression model
  - Run linear regressions and interpret regression outputs
  - Predict values
  - Storage of results and printable output
  - Tests
- 4. Basic use of matrices and basic programming in STATA

# **Prerequisites**

This is an introductory 10-hours course, no prior knowledge of Stata is required. Basic knowledge of computer programming and basic knowledge of econometrics can help, but they are not strictly needed.

# **Requirements and Grading**

Students are required to install STATA on their portable pc. Free licenses are provided by Collegio Carlo Alberto upon request (please address your requests to the IT office). Classes are meant to be interactive, and the students are asked to replicate on their pc the list of commands introduced step by step in each class by the instructor. The course grade is determined by the attendance, the effort shown during the course and the performance in the final assignment. Students are encouraged to work in groups and collaborate. In the assignment they will be asked to apply the techniques learned to run a simple research analysis.

## **Textbooks**

Notes and references will be provided by the Instructor.