

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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Office Hours: by appointment

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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 minimum)
- R 3.2.3: <https://cran.rstudio.com>
- RStudio: <https://www.rstudio.com/products/rstudio/download/>

Other Requirements

- BitBucket account: <https://bitbucket.org/account/signup/>

Optional

- SAS University Edition: http://www.sas.com/en_us/software/university-edition

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)