



The  
University  
of Sydney

**STATA**<sup>®</sup>

# Faculty of Economics and Business



## Quantitative Analysis using Stata 10

### 5-Day MEFA Professional Development Workshop 13-17 July 2009

**MEFA** is a research network that promotes methodical analytical work with empirical applications in the broader area of financial analysis, by bridging expertise across the disciplines of Accounting, Economics, Finance and Operations Managements and Econometrics. MEFA has demonstrated expertise in delivering high quality research training seminars for quantitative analysis using Stata, nationally and internationally.

**Stata 10** is a complete, integrated statistical package for data management, graphing, statistical analysis and econometric estimation. Stata is fast, accurate and easy to use ([www.stata.com](http://www.stata.com)).

**Description:** The professional development workshop is primarily aimed to social sciences researchers who wish to develop quantitative analysis skills using Stata 10. This is a hands-on workshop, and all days have a strictly applied focus using real data or simulated datasets. Detailed notes will be provided outlining the theoretical foundations of all types of analysis demonstrated.

**Which day to attend?** The workshop spans over five days and offers a variety of topics and you may attend any one day or any combination of days. If you have no or little experience with Stata then you should attend Day 1 before progressing to the rest of the days. Similarly, if you do not feel comfortable with statistical analysis or econometric estimation, then you should first attend Day 2. For more information on content see the programme outlined below and for more detail visit MEFA's website:

<http://meafa.econ.usyd.edu.au/activities/2009/pdworkshop/>

**Enrolment:** Numbers are limited and places are reserved on a first-come first-served basis. To avoid disappointment and secure a place, complete the Reservation Form at the above web page. Successful attendees will be notified shortly after reservation and invoices will be issued accordingly. MEFA maintains a no refund policy following payment.

**Fees:** You may choose which days to attend and fees vary on the number of days: \$550 for any one day, \$1100 for any two days, \$1450 for any three days, \$1900 for any four days, and \$2350 for all five days (prices exclude GST). **Discounts:** 50% discount for a restricted number of non-employed full-time PhD students; 15% discount per additional attendee from the same private/public organisation; 25% discount per additional attendee from the same academic institution.

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## MEFA Professional Development Workshop on Quantitative Analysis using Stata 10, 13-17 July 2009

5-day workshop	Monday 13 July 2008	Tuesday 14 July 2008	Wednesday 15 July 2008	Thursday 16 July 2008	Friday 17 July 2008
Topic	Introduction to Stata and Data Management	Econometric Modelling and Statistical Testing	Stata Programming and Mata Secrets	Survey Data Analysis	Panel Data Analysis
Presenters	Dr Demetris Christodoulou	Dr Andrey Vasnev	Mr Karl Keesman	Dr Richard Gerlach	Dr Vasilis Sarafidis
08:30-09:00	Welcome tea and coffee				
09:00-10:30	Introduction to Stata 10	Statistical Analysis and Linear Regressions	Introduction to do-files	Sampling and Survey Design	Introduction to Panel Data
10:30-10:45	Morning break				
10:45-12:15	Data Formats and Data Handling	Statistical Analysis and Nonlinear Regressions	Creating Programs	Sampling Weights and Estimation	Static Linear Panel Data Models
12:15-13:15	Lunch				
13:15-14:45	Data Structures and Types of Variables	Time Series Regressions and Forecasting	Elements in a Program	Advanced Sampling and Estimation	Dynamic Linear Panel Data Models
14:45-15:00	Afternoon break				
15:00-16:30	Data Management and Output Management	Testing for Time Series Validity	Mata Secrets	Advanced Survey Estimation	Mixed Panel Data Models
16:30-17:00	User-Specific Issues				

*N.B. Stata is a registered trademark of StataCorp LP, College Station, TX, USA, and the Stata logo is used with the permission of StataCorp.*



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