Quantitative Analysis using Stata
3-Day MEAFA
Professional Development Workshop
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**MEAFA** is a research network that promotes methodical analytical work with empirical applications in financial analysis by bridging expertise across the disciplines of Accounting, Econometrics and Business Statistics, Economics and Finance.

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

**Workshop description**

The workshop is intended for social science researchers who wish to develop quantitative skills for managing and analysing large-scale datasets, understand the theory of time series and panel data research methods and their applications using real data, and learn Stata at the same time.

While the workshop assumes zero knowledge of Stata and basic understanding of statistics and econometrics, it follows a steep learning curve covering almost the entire range of Stata’s data management capabilities and most significant routines for time series analysis and panel data analysis. This is a hands-on workshop, but theory will be thoroughly discussed before applying any routine.

**Which day to attend?**

The workshop spans over three days and you may attend any one, any two or all three days (fees vary on the number of days attended).

- **Day 1** introduces Stata 10 and uses the software's routines to cover a number of data management and data analysis techniques.
- **Day 2** details the theory for modelling univariate time series, forecasting and bivariate causality relationships, and offers extensive applications using Stata.
- **Day 3** details the theory for working with panel data structures and modelling static and dynamic features of panel data, and again offers extensive applications using Stata.

**Datasets**

While the workshop will use business- and economic-related datasets to illustrate Stata’s capabilities for data management and apply time-series analysis and panel data analysis, the focus is not to answer economic-related questions per se. The datasets are merely examples for explaining different data structures and methods of analysis.

**Enrolment**

Numbers are limited and places are reserved on a first-come, first-served basis. To avoid disappointment and secure a place, complete the relevant reservation form at http://meafa.econ.usyd.edu.au/activities/2008/pdworkshop. Successful attendees will be notified shortly after reservation and invoices will be issued accordingly. MEAFA maintains a no-refund policy following payment.

**Fees**

You may choose which days to attend and fees vary according to the number of days attended: $550 for attending any one day, $825 for attending any two days, and $1100 for attending all three days (prices include GST).

There is a 50 per cent discount for a restricted number of places for non full-time employed PhD students.

Fees include extensive course material, data sets, lectures, use of computing facilities, temporary Stata 10 licenses, full catering and opportunity to network with fellow researchers.

**Presenters**

- **Dr Demetris Christodoulou**
  MEAFA Director, Discipline of Accounting (Day 1)
- **Dr Maurice Peat**
  Discipline of Finance (Day 2)
- **Dr Vasilis Sarafidis**
  Discipline of Econometrics and Business Statistics (Day 3)
- **Mr Karl Keesman**
  Survey Design and Analysis Services Pty Ltd
  Australian and New Zealand distributors for StataCorp (Day 1 and support for Days 2 and 3)
3-Day Program


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<td>Introduction to Stata and data management</td>
<td>Time-series methods and applications</td>
<td>Panel data methods and applications</td>
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<tr>
<td><strong>PRESENTERS</strong></td>
<td>Dr Demetris Christodoulou and Mr Karl Keesman</td>
<td>Dr Maurice Peat and Mr Karl Keesman</td>
<td>Dr Vasilis Sarafidis and Mr Karl Keesman</td>
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<tr>
<td>8.40</td>
<td>Welcome tea and coffee</td>
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<td>9.00–10.40</td>
<td>Introduction to Stata and data formats</td>
<td>Introduction to time series analysis</td>
<td>Introduction to panel data analysis</td>
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<td>Morning break</td>
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<td>10.55–12.35</td>
<td>Data structures and types of variables</td>
<td>Smoothing and basic stationary processes</td>
<td>Static linear models</td>
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<td>Lunch</td>
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<td>13.35–15.15</td>
<td>Data management</td>
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<td>15.15–15.30</td>
<td>Afternoon break</td>
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<td>15.30–17.10</td>
<td>Output management and graphing</td>
<td>Model selection and forecasting</td>
<td>Issues specific to panel data analysis</td>
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<td>17.10–17.30</td>
<td>Questions and user-specific issues</td>
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**Venue**

The University of Sydney  
Economics and Business Building H69  
cnr Codrington and Rose Streets, NSW 2006  
For information on access visit [www.econ.usyd.edu.au/contact](http://www.econ.usyd.edu.au/contact)
Please note that there is limited paid parking at the University.