



Course Code & Title	LISS244 Panel Data		
Convenor(s)	Professor Mary O'Mahony , King's Business School		
Institution	King's College London	Department	King's Business School, LISS DTP
Academic Year	2018-19	Term	Summer
Number of Sessions	2	Length of Session(s)	7 hours
Day, Date		Start : End	Room Location
Wednesday 15 May 2019		0900 : 1700	Bush House (South) 4.02
Thursday 16 May 2019		0900 : 1700	
Enrolment Link:	https://goo.gl/n9PJ1r You may be prompted to log into SkillsForge		

Course Description:

The course is a two-day statistical workshop on panel data analysis including an introduction to using the Stata software. It will include both taught and practical exercises using data series distributed by the module leader. The taught component will begin with a review of multiple regression and significance testing. Examples of panel data will be presented followed by the main estimation methods. The emphasis in the practical component is on interpreting results using secondary data series. The course takes students through the use of Stata, organising and handling economic data, common commands and how to undertake panel data techniques. By the end of the two sessions students should have a good understanding of how to handle panel data and be able to run their own regressions on panel data using Stata.

Course Outline:

Day 1 Morning

Panel data description
 Review of Multiple Regression Analysis and Dummy variables
 Fixed effect estimation, theory and interpretation

Day 2 Morning

Feedback on exercises, interpretation of results
 Advanced panel data analysis, Short versus long panels

Day 1 Afternoon

Introduction to STATA
 Panel data exercises using STATA

Day 2 Afternoon

Panel data exercises using STATA

Reading List:

Christopher Baum, 'An introduction to modern econometrics using Stata



London Interdisciplinary Social Science Doctoral Training Partnership

Advanced Research Methods in Social Sciences

Eligibility:

Students at any stage of their PhD with prior knowledge of statistical analysis up to and including multiple regression

Pre course preparation:

Students that register should be ready to learn how to use new software

Number of students: 15