

Econometrics MAGEVAL2 - TD1

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Today

1 Admin

2 Stata

- 9 sessions, each 1h30 long
- Theory (VS, 50%): exam on the ?
- Practice (NK, 50%): graded out of 100 points
 - Graded problem sets: maximum 32-40 points
 - Exam: maximum 80 points

Problem Sets (available on niclasknecht.github.io)

- Dunlosky et al. (2013) find that practice testing and distributed practice have the highest utility for learning - need to incentivise those!
 - Practice testing: "Self-testing or taking practice tests over to-be-learned material"
 - Distributed testing: "Implementing a schedule of practice that spreads out study activities over time"
- But also want to respect individual heterogeneous study methods
- Four problem sets, part theory, part practice (Stata)
 - Around eight questions each, each worth at least 1 point
- Send me your solutions before TDs start to my email (PDFs and commentated (!) .do files)

Practical exam

- 11.04.2024, 10h45 - 12h15 (last session, 1h30)
- Stata exam
- There will be five questions out of which you will have to answer four (each worth 20 points)

- PS1 (15.02. + 22.02.): OLS. Expected Value. RSS. ESS. TSS. Heteroskedasticity.
- PS2 (07.03. + 14.03.): OLS. Proxy variables. Heteroskedasticity. Non-linear functions.
- PS3 (21.03. + 28.03.): OLS. Predicted Values. Interactions. Dummy variables.
- PS4 (04.04.): OLS. LPM. Logit / Probit. Panel data.
- Exam (11.04.)

- Please let me know if you want to focus on certain topics

- How to ask for help? (help)
- How to put data into Stata? (use)
- How to do summary statistics? (sum, tab, tabstat)
- How to focus on a subset? (if)
- How to manipulate variables? (gen)
- How to do regressions? (reg)
- How to create graphs? (graph)

Stata questions

- Download the Introduction data from my website (https://niclasknecht.github.io/teaching/econometrics_2024/), load it into Stata and convert the imperial measures into metric
- Create a histogram of the price
- Which car has the lowest turn circle?
- Are domestic or foreign cars longer? By how much? How about the gear ratio?
- What explains more of the mileage, displacement or weight?
- How much more are cars on average when a car uses one less liter per 100 km? What happens when we account for the origin of the car?
- Send a .do file to `niclas.knecht@u-bordeaux.fr`

- Dunlosky, John, Katherine A. Rawson, Elizabeth J. Marsh, Mitchell J. Nathan, and Daniel T. Willingham. "Improving students' learning with effective learning techniques: Promising directions from cognitive and educational psychology." *Psychological Science in the Public Interest* 14, no. 1 (2013): 4-58.